

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Aug-2020
07-Aug-2020 8:07:43 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		07/31/2020	0.00000 %	16,713,481,414.33	0.00	709,002,726.50	0.00	16,004,478,687.84	709,002,726.50	0.00
1M-1	30711XDP6	08/24/2020	1.47163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	08/24/2020	4.42163 %	481,970,834.15	1,716,716.79	33,749,173.02	0.00	448,221,661.14	35,465,889.81	0.00
1M-2H		07/31/2020	0.00000 %	25,368,452.46	0.00	1,776,431.06	0.00	23,592,021.39	1,776,431.06	0.00
1M-2A	30711XDQ4	08/24/2020	4.42163 %	120,095,834.15	427,765.58	33,749,173.02	0.00	86,346,661.14	34,176,938.60	0.00
1M-2I	30711XDT8	08/24/2020	3.00000 %	0.00	290,231.60	0.00	0.00	0.00	290,231.60	0.00
1M-2R	30711XDU5	08/24/2020	2.92163 %	120,095,834.15	282,649.78	33,749,173.02	0.00	86,346,661.14	34,031,822.80	0.00
1M-2S	30711XDV3	08/24/2020	2.42163 %	120,095,834.15	234,277.85	33,749,173.02	0.00	86,346,661.14	33,983,450.87	0.00
1M-2T	30711XDW1	08/24/2020	1.92163 %	120,095,834.15	185,905.92	33,749,173.02	0.00	86,346,661.14	33,935,078.94	0.00
1M-2U	30711XDX9	08/24/2020	1.42163 %	120,095,834.15	137,533.98	33,749,173.02	0.00	86,346,661.14	33,886,707.00	0.00
1M-AH		07/31/2020	0.00000 %	6,321,398.46	0.00	1,776,431.06	0.00	4,544,967.39	1,776,431.06	0.00
1M-2B	30711XDR2	08/24/2020	4.42163 %	361,875,000.00	1,288,951.20	0.00	0.00	361,875,000.00	1,288,951.20	0.00
1M-BH		07/31/2020	0.00000 %	19,047,054.00	0.00	0.00	0.00	19,047,054.00	0.00	0.00
1B	30711XDY7	08/24/2020	9.42163 %	79,731,029.40	603,611.59	0.00	7,528.89	79,723,500.51	603,611.59	276,499.49
1B-H		07/31/2020	0.00000 %	250,391,877.38	0.00	0.00	23,644.16	250,368,233.23	0.00	868,334.77
Totals				18,538,666,230.93	5,167,644.29	915,050,626.74	31,173.05	17,623,584,431.20	920,218,271.03	1,144,834.26

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
All Record Dates are based upon the governing documents and logic set forth as of closing.

NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Aug-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	31,798,710,605.00	16,713,481,414.33	32,358,229.35	676,644,497.15	0.00	0.00	709,002,726.50	16,004,478,687.84	0.50330590	709,002,726.50
1M-1	393,343,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	20,702,711.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	550,679,000.00	481,970,834.15	1,540,297.82	32,208,875.19	0.00	0.00	33,749,173.02	448,221,661.14	0.81394362	33,749,173.02
1M-2H	28,984,995.00	25,368,452.46	81,075.55	1,695,355.51	0.00	0.00	1,776,431.06	23,592,021.39	0.81393912	1,776,431.06
1M-2A	188,804,000.00	120,095,834.15	1,540,297.82	32,208,875.19	0.00	0.00	33,749,173.02	86,346,661.14	0.45733491	33,749,173.02
1M-2I	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2R	188,804,000.00	120,095,834.15	1,540,297.82	32,208,875.19	0.00	0.00	33,749,173.02	86,346,661.14	0.45733491	33,749,173.02
1M-2S	188,804,000.00	120,095,834.15	1,540,297.82	32,208,875.19	0.00	0.00	33,749,173.02	86,346,661.14	0.45733491	33,749,173.02
1M-2T	188,804,000.00	120,095,834.15	1,540,297.82	32,208,875.19	0.00	0.00	33,749,173.02	86,346,661.14	0.45733491	33,749,173.02
1M-2U	188,804,000.00	120,095,834.15	1,540,297.82	32,208,875.19	0.00	0.00	33,749,173.02	86,346,661.14	0.45733491	33,749,173.02
1M-AH	9,937,941.00	6,321,398.46	81,075.55	1,695,355.51	0.00	0.00	1,776,431.06	4,544,967.39	0.45733491	1,776,431.06
1M-2B	361,875,000.00	361,875,000.00	0.00	0.00	0.00	0.00	0.00	361,875,000.00	1.00000000	0.00
1M-BH	19,047,054.00	19,047,054.00	0.00	0.00	0.00	0.00	0.00	19,047,054.00	1.00000000	0.00
1B	80,000,000.00	79,731,029.40	0.00	0.00	0.00	7,528.89	7,528.89	79,723,500.51	0.99654376	0.00
1B-H	251,236,568.00	250,391,877.38	0.00	0.00	0.00	23,644.16	23,644.16	250,368,233.23	0.99654376	0.00
Totals	34,458,536,874.00	18,538,666,230.93	41,762,167.37	873,288,459.31	0.00	31,173.05	915,081,799.79	17,623,584,431.20	0.51144320	915,050,626.74

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	31,798,710,605.00	525.60248816	1.01759564	21.27899164	0.00000000	0.00000000	22.29658728	503.30590088	0.50330590	22.29658728
1M-1	393,343,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,702,711.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	550,679,000.00	875.23009621	2.79708836	58.48938345	0.00000000	0.00000000	61.28647183	813.94362440	0.81394362	61.28647183
1M-2H	28,984,995.00	875.22707732	2.79715591	58.49079877	0.00000000	0.00000000	61.28795468	813.93912229	0.81393912	61.28795468
1M-2A	188,804,000.00	636.08734005	8.15818425	170.59424159	0.00000000	0.00000000	178.75242590	457.33491420	0.45733491	178.75242590
1M-2I	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2R	188,804,000.00	636.08734005	8.15818425	170.59424159	0.00000000	0.00000000	178.75242590	457.33491420	0.45733491	178.75242590
1M-2S	188,804,000.00	636.08734005	8.15818425	170.59424159	0.00000000	0.00000000	178.75242590	457.33491420	0.45733491	178.75242590
1M-2T	188,804,000.00	636.08734005	8.15818425	170.59424159	0.00000000	0.00000000	178.75242590	457.33491420	0.45733491	178.75242590
1M-2U	188,804,000.00	636.08734005	8.15818425	170.59424159	0.00000000	0.00000000	178.75242590	457.33491420	0.45733491	178.75242590
1M-AH	9,937,941.00	636.08734043	8.15818387	170.59424181	0.00000000	0.00000000	178.75242568	457.33491374	0.45733491	178.75242568
1M-2B	361,875,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	19,047,054.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B	80,000,000.00	996.63786750	0.00000000	0.00000000	0.00000000	0.09411113	0.09411113	996.54375638	0.99654376	0.00000000
1B-H	251,236,568.00	996.63786754	0.00000000	0.00000000	0.00000000	0.09411114	0.09411114	996.54375644	0.99654376	0.00000000

NOTE: All classes per \$1,000 denomination.

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	16,713,481,414.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16,004,478,687.84
1M-1	N/A	N/A	1.47163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	07/27/20 - 08/24/20	29	4.42163 %	481,970,834.15	1,716,716.79	0.00	0.00	0.00	0.00	1,716,716.79	0.00	448,221,661.14
1M-2H	N/A	N/A	0.00000 %	25,368,452.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	23,592,021.39
1M-2A	07/27/20 - 08/24/20	29	4.42163 %	120,095,834.15	427,765.58	0.00	0.00	0.00	0.00	427,765.58	0.00	86,346,661.14
1M-2I	07/27/20 - 08/24/20	29	3.00000 %	120,095,834.15	290,231.60	0.00	0.00	0.00	0.00	290,231.60	0.00	86,346,661.14
1M-2R	07/27/20 - 08/24/20	29	2.92163 %	120,095,834.15	282,649.78	0.00	0.00	0.00	0.00	282,649.78	0.00	86,346,661.14
1M-2S	07/27/20 - 08/24/20	29	2.42163 %	120,095,834.15	234,277.85	0.00	0.00	0.00	0.00	234,277.85	0.00	86,346,661.14
1M-2T	07/27/20 - 08/24/20	29	1.92163 %	120,095,834.15	185,905.92	0.00	0.00	0.00	0.00	185,905.92	0.00	86,346,661.14
1M-2U	07/27/20 - 08/24/20	29	1.42163 %	120,095,834.15	137,533.98	0.00	0.00	0.00	0.00	137,533.98	0.00	86,346,661.14
1M-AH	N/A	N/A	0.00000 %	6,321,398.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,544,967.39
1M-2B	07/27/20 - 08/24/20	29	4.42163 %	361,875,000.00	1,288,951.20	0.00	0.00	0.00	0.00	1,288,951.20	0.00	361,875,000.00
1M-BH	N/A	N/A	0.00000 %	19,047,054.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	19,047,054.00
1B	07/27/20 - 08/24/20	29	9.42163 %	79,731,029.40	605,130.32	0.00	0.00	1,518.73	0.00	603,611.59	38,737.12	79,723,500.51
1B-H	N/A	N/A	0.00000 %	250,391,877.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	250,368,233.23
Totals					5,169,163.02	0.00	0.00	1,518.73	0.00	5,167,644.29	38,737.12	

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

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Series 2016-C06



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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	31,798,710,605.00	0.00000 %	525.60248816	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	503.30590088
1M-1	393,343,000.00	1.47163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,702,711.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	550,679,000.00	4.42163 %	875.23009621	3.11745462	0.00000000	0.00000000	0.00000000	0.00000000	3.11745462	0.00000000	813.94362440
1M-2H	28,984,995.00	0.00000 %	875.22707732	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	813.93912229
1M-2A	188,804,000.00	4.42163 %	636.08734005	2.26565952	0.00000000	0.00000000	0.00000000	0.00000000	2.26565952	0.00000000	457.33491420
1M-2I	0.00	3.00000 %	636.08734005	1.53721108	0.00000000	0.00000000	0.00000000	0.00000000	1.53721108	0.00000000	457.33491420
1M-2R	188,804,000.00	2.92163 %	636.08734005	1.49705398	0.00000000	0.00000000	0.00000000	0.00000000	1.49705398	0.00000000	457.33491420
1M-2S	188,804,000.00	2.42163 %	636.08734005	1.24085215	0.00000000	0.00000000	0.00000000	0.00000000	1.24085215	0.00000000	457.33491420
1M-2T	188,804,000.00	1.92163 %	636.08734005	0.98465033	0.00000000	0.00000000	0.00000000	0.00000000	0.98465033	0.00000000	457.33491420
1M-2U	188,804,000.00	1.42163 %	636.08734005	0.72844844	0.00000000	0.00000000	0.00000000	0.00000000	0.72844844	0.00000000	457.33491420
1M-AH	9,937,941.00	0.00000 %	636.08734043	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	457.33491374
1M-2B	361,875,000.00	4.42163 %	1000.00000000	3.56186860	0.00000000	0.00000000	0.00000000	0.00000000	3.56186860	0.00000000	1000.00000000
1M-BH	19,047,054.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B	80,000,000.00	9.42163 %	996.63786750	7.56412900	0.00000000	0.00000000	0.01898413	0.00000000	7.54514488	0.48421400	996.54375638
1B-H	251,236,568.00	0.00000 %	996.63786754	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.54375644

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	36,119,841.11
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(31,173.05)
Total Deposits	36,088,668.06
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	36,069,501.40
Total Withdrawals (Pool Distribution Amount)	36,088,668.06
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	744,559,503.63
Total Principal Reduction Cumulative	16,317,272,774.98
Scheduled Principal Current	33,979,602.73
Scheduled Principal Cumulative	1,937,152,580.90
Unscheduled Principal Current	710,548,727.85
Unscheduled Principal Cumulative	14,378,979,885.61
Senior Reduction Amount	709,002,726.50
Subordinate Reduction Amount	35,525,604.08
Calculated Tranche Write-Down Amount	31,173.05
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	6,288.22
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	11,949.17
Informational Reporting	
At Issuance Loan Count	143561
Period Beginning Loan Count	86737
Period Reference Pool Removal Loan Count	2910
Period Ending Loan Count	83827
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	16,806,384,105.80
Period PIF Loan Count Current	2909
PIF Loan Count Cumulative	59635
Period PIF Loan UPB Current	699,761,458.41
PIF Loan UPB Cumulative	13,753,550,790.70
Period Partial Prepayment Amount	12,731,387.33
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	54
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	14,322,252.00
Credit Event Amount Current	38,882.25
Credit Event Amount Cumulative	6,592,114.69
Total Active Modified Loan Count	589
Total Active Modified Loan UPB	123,795,493.74
LIBOR	0.171630%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.228392%
Subordinate Percentage	4.771608%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	4.770000 %	4.770000 %
1M-1	0.00	0.00	2.750000 %	4.770000 %	4.770000 %
1M-1H	0.00	0.00	2.750000 %	4.770000 %	4.770000 %
1M-2	0.00	0.00	1.000000 %	1.880000 %	1.960000 %
1M-2H	0.00	0.00	1.000000 %	1.880000 %	1.960000 %
1M-2A	0.00	0.00	2.150000 %	4.050000 %	4.230000 %
1M-2B	0.00	0.00	1.000000 %	1.880000 %	1.960000 %
1B	7,528.89	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	23,644.16	0.00	0.000000 %	0.000000 %	0.000000 %

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Wells Fargo Bank, N.A.
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Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Connecticut Avenue Securities

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1141	240,329,239.51	1.361137 %	1.429988 %
60 Days	1326	309,206,921.92	1.581829 %	1.839818 %
90 Days	1638	387,797,132.43	1.954024 %	2.307439 %
120 Days	163	39,195,111.91	0.194448 %	0.233216 %
150 Days	55	11,938,347.67	0.065611 %	0.071035 %
180+ Days	183	35,034,493.20	0.218307 %	0.208459 %
Totals	4506	1,023,501,246.64	5.375356 %	6.089955 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	70	14,497,770.34	6,288.22	0.043374

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036665536	109,304.97	1.82	0.001665
Summary	0036668564	93,028.71	3.66	0.003934
Summary	0036670159	387,279.80	31.38	0.008103
Summary	0036670186	455,726.80	211.20	0.046344
Summary	0036675424	393,460.15	9.63	0.002448
Summary	0036676781	125,189.06	4.03	0.003219
Summary	0036679542	105,622.21	77.02	0.072920
Summary	0036680146	95,565.36	127.31	0.133218
Summary	0036681841	115,208.01	2.47	0.002144
Summary	0036682526	206,221.41	3.73	0.001809
Summary	0036685351	293,368.96	43.16	0.014712
Summary	0036687365	240,089.96	121.67	0.050677
Summary	0036687886	232,210.19	169.77	0.073110
Summary	0036688981	279,449.09	159.30	0.057005
Summary	0036688982	274,355.80	156.06	0.056882
Summary	0036689874	89,762.34	65.45	0.072915
Summary	0036691848	220,262.41	45.89	0.020834
Summary	0036691892	237,672.16	5.09	0.002142
Summary	0036692077	117,328.88	2.12	0.001807
Summary	0036692130	65,743.09	1.36	0.002069
Summary	0036692175	42,276.78	10.03	0.023725
Summary	0036692371	157,513.45	30.99	0.019675
Summary	0036699380	403,788.03	272.50	0.067486
Summary	0036700284	156,639.66	64.41	0.041120
Summary	0036700346	273,701.38	116.34	0.042506

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036702668	202,112.63	147.37	0.072915
Summary	0036703251	87,311.66	3.00	0.003436
Summary	0036707359	424,716.71	220.00	0.051799
Summary	0036708944	226,461.15	83.79	0.037000
Summary	0036709256	107,290.27	4.78	0.004455
Summary	0036710817	135,059.89	163.77	0.121257
Summary	0036711897	237,345.35	24.82	0.010457
Summary	0036714621	139,422.03	58.09	0.041665
Summary	0036717979	79,560.35	1.64	0.002061
Summary	0036721278	51,765.43	2.23	0.004308
Summary	0036721412	132,066.33	108.95	0.082496
Summary	0036726858	80,421.87	1.38	0.001716
Summary	0036726864	81,619.88	1.47	0.001801
Summary	0036728856	343,134.34	101.59	0.029606
Summary	0036730403	171,301.00	102.62	0.059906
Summary	0036730436	161,995.68	41.06	0.025346
Summary	0036732376	91,055.53	3.86	0.004239
Summary	0036735515	343,022.49	202.82	0.059127
Summary	0036737079	211,586.69	4.00	0.001890
Summary	0036737868	109,081.68	45.45	0.041666
Summary	0036739938	360,290.56	225.18	0.062500
Summary	0036741693	135,684.89	84.80	0.062498
Summary	0036764527	400,262.22	130.00	0.032479
Summary	0036768313	238,140.87	81.10	0.034055
Summary	0036772030	81,565.78	59.48	0.072923
Summary	0036783584	358,983.89	490.50	0.136636
Summary	0036785698	325,139.13	167.71	0.051581
Summary	0036787268	207,880.19	86.62	0.041668
Summary	0036788323	136,798.94	33.65	0.024598
Summary	0036790673	249,317.77	149.48	0.059956
Summary	0036792116	163,659.66	49.09	0.029995
Summary	0036795798	261,127.09	124.69	0.047751
Summary	0036796542	141,707.76	118.09	0.083333
Summary	0036809877	99,212.13	110.85	0.111730

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036810373	170,318.36	17.74	0.010416
Summary	0036811240	305,004.47	95.31	0.031249
Summary	0036814594	280,923.37	204.84	0.072917
Summary	0036815519	288,757.51	10.86	0.003761
Summary	0036817814	150,190.95	135.07	0.089932
Summary	0036821947	374,859.53	109.29	0.029155
Summary	0036830637	302,446.31	378.06	0.125001
Summary	0036836114	403,775.70	210.30	0.052083
Summary	0036837761	288,309.06	31.91	0.011068
Summary	0036839527	97,049.90	64.43	0.066389
Summary	0036840873	89,264.68	60.09	0.067317

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	38,882.25	21,669.62	55.731

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036738170	38,882.25	21,669.62	55.731

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	102,860.65	9,503.43	26,241.29	25.511

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036670656	102,860.65	9,503.43	26,241.29	25.511

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Credit-Linked Notes

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
45	6,592,114.69	1,144,834.26	17.367

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036664365	58,417.22	(17,725.51)	(30.343)
0036667180	131,872.38	29,128.41	22.088
0036670656	102,860.65	26,241.29	25.511
0036671143	62,590.13	58,140.47	92.891
0036674751	276,109.13	49,634.52	17.976
0036674957	56,463.00	21,159.01	37.474
0036674990	75,104.40	26,223.95	34.917
0036676518	121,622.42	8,415.99	6.920
0036679475	85,653.18	55,517.58	64.817
0036680433	163,466.81	48,577.41	29.717
0036681049	217,242.19	62,153.12	28.610
0036683590	142,048.58	98,415.94	69.283
0036685978	49,345.03	(30,973.72)	(62.770)
0036686628	359,057.87	9,557.36	2.662
0036691699	87,407.72	45,412.66	51.955
0036692226	100,392.45	7,748.55	7.718
0036702576	292,392.45	(782.31)	(0.268)
0036704535	114,235.24	10,694.23	9.362
0036712627	162,061.81	5,507.28	3.398
0036718163	144,270.43	57,124.76	39.596
0036727353	262,563.27	(3.56)	(0.001)
0036730366	154,462.49	5,984.64	3.874

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036732374	98,996.41	3,888.54	3.928
0036736370	103,422.68	20,650.69	19.967
0036738170	38,882.25	21,669.62	55.731
0036740388	85,899.80	(2.00)	(0.002)
0036762646	155,096.05	7,810.75	5.036
0036768406	112,977.65	1,860.09	1.646
0036781275	109,677.13	(1,634.82)	(1.491)
0036783593	83,566.90	53,130.04	63.578
0036783623	61,197.12	2,053.24	3.355
0036785036	179,191.74	21,633.77	12.073
0036786021	349,131.42	106,912.41	30.622
0036791272	182,035.96	2,438.75	1.340
0036792329	306,423.88	46,656.50	15.226
0036807631	100,280.40	(224.30)	(0.224)
0036813128	173,224.84	(21,724.54)	(12.541)
0036818209	33,795.29	25,578.51	75.687
0036820622	74,386.79	33,070.44	44.457
0036828251	202,444.46	30,767.79	15.198
0036834228	334,548.55	158,815.89	47.472
0036836058	294,847.79	23,001.38	7.801
0036836834	77,124.24	2,125.37	2.756
0036838355	158,962.32	(1,185.17)	(0.746)
0036839926	56,362.17	31,389.24	55.692

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Credit-Linked Notes

Series 2016-C06



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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	2	141,742.90	31,173.05	0.000 %	0	0.00	0.00	0.000 %	2	141,742.90	31,173.05	0.000 %

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0036670656	107,000.00	4.250 %	KY	80.00	360	102,860.65	06/30/2020	9,503.43	26,241.29
Summary	0036738170	41,000.00	4.625 %	TN	72.00	360	38,882.25	07/31/2020	21,669.62	21,669.62

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



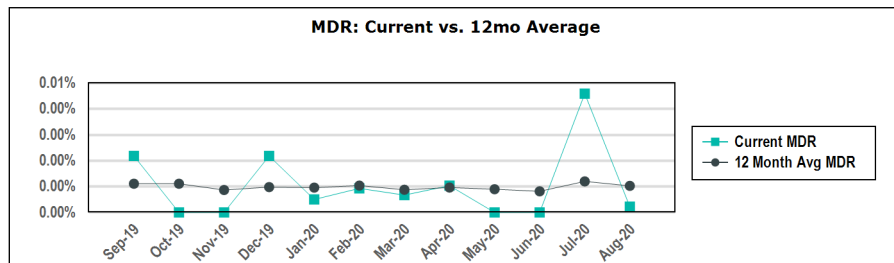
Distribution Date: 25-Aug-2020
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Realized Loss Report - Collateral

Summary

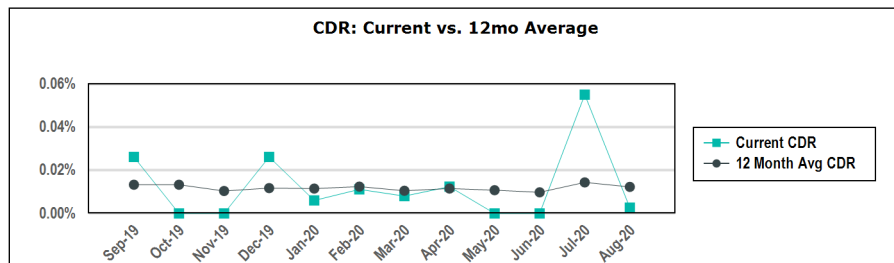
MDR

Current Month 0.000 %
3 Month Average 0.002 %
12 Month Average 0.001 %



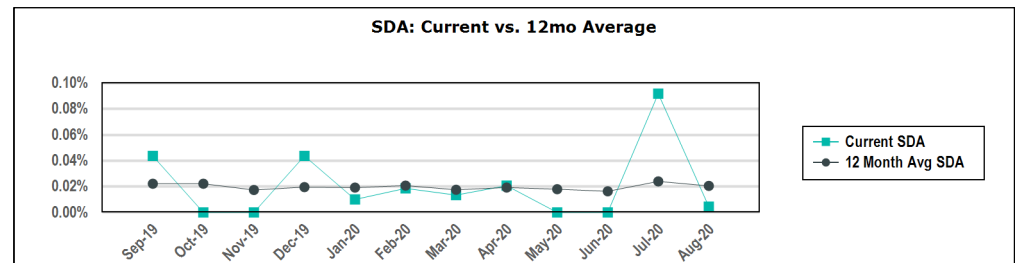
CDR

Current Month 0.003 %
3 Month Average 0.019 %
12 Month Average 0.012 %



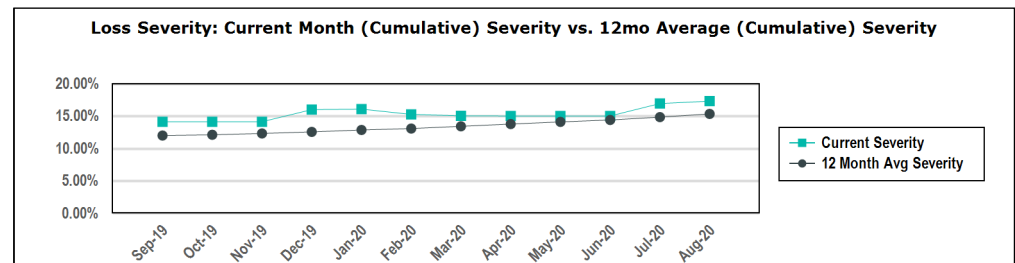
SDA

Current Month 0.004 %
3 Month Average 0.032 %
12 Month Average 0.021 %



Loss Severity

Current Month (Cumulative) 17.367 %
3 Month Average (Cumulative) 16.480 %
12 Month Average (Cumulative) 15.397 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

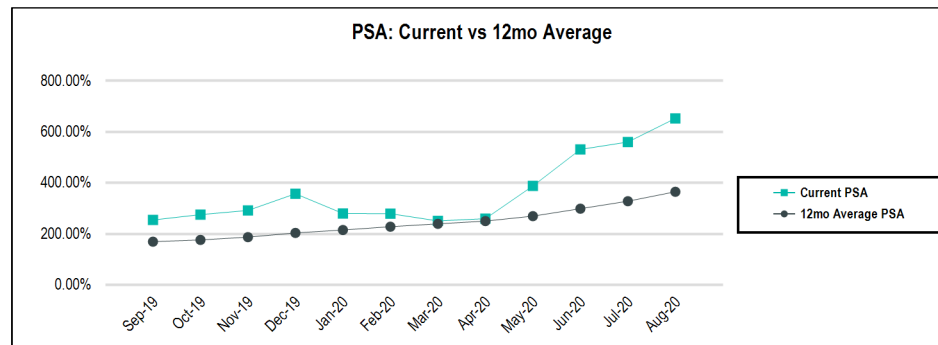
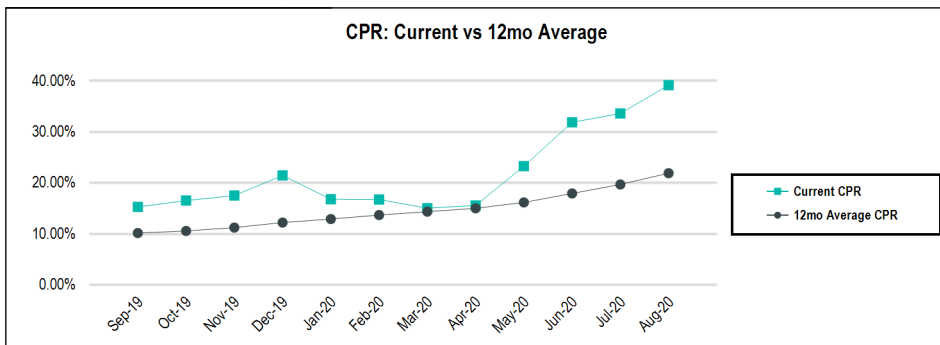
Current Month	4.057 %
3 Month Average	3.520 %
12 Month Average	2.081 %

CPR

Current Month	39.161 %
3 Month Average	34.881 %
12 Month Average	21.901 %

PSA

Current Month	652.676 %
3 Month Average	581.345 %
12 Month Average	365.014 %



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Breaches this Period				

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
54	14,322,252.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Current Repurchases Due To Other

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Other this Period				

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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Supplemental Reporting

Closing Date

means November 9, 2016.

Accrual Period

means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Record Date

means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

Business Day

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2016-C06), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.