

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Aug-2023
 04-Aug-2023 9:56:19 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		07/31/2023	0.00000 %	5,657,652,723.31	0.00	50,226,933.97	0.00	5,607,449,182.49	50,226,933.97	0.00
1M-1	30711XDP6	08/24/2023	6.48349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	08/24/2023	9.43349 %	41,750,014.00	339,147.18	930,140.07	0.00	40,819,873.92	1,269,287.25	0.00
1M-2H		07/31/2023	0.00000 %	175,710,923.70	0.00	3,914,627.95	0.00	171,796,295.75	3,914,627.95	0.00
1M-2A	30711XDQ4	08/24/2023	9.43349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XDT8	08/24/2023	3.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	30711XDU5	08/24/2023	7.93349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	30711XDV3	08/24/2023	7.43349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	30711XDW1	08/24/2023	6.93349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	30711XDX9	08/24/2023	6.43349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XDR2	08/24/2023	9.43349 %	41,750,014.00	339,147.18	930,140.07	0.00	40,819,873.92	1,269,287.25	0.00
1M-BH		07/31/2023	0.00000 %	175,710,923.70	0.00	3,914,627.95	0.00	171,796,295.75	3,914,627.95	0.00
1B	30711XDY7	08/24/2023	14.43349 %	79,281,705.12	965,983.47	0.00	17,884.98	79,263,820.14	965,983.47	736,179.86
1B-H		07/31/2023	0.00000 %	248,980,793.76	0.00	0.00	56,167.03	248,924,626.73	0.00	2,311,941.27
Totals				6,420,837,097.59	1,644,277.83	59,916,470.01	74,052.01	6,360,869,968.70	61,560,747.84	3,048,121.13

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

All Record Dates are based upon the governing documents and logic set forth as of closing.

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Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Aug-2023
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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	5,657,652,723.31	14,160,441.68	36,066,492.30	0.00	0.00	50,226,933.97	5,607,449,182.49	0.17634203	50,226,933.97
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	111,288,790.00	41,750,014.00	262,233.69	667,906.38	0.00	0.00	930,140.07	40,819,873.92	0.36679232	930,140.07
1M-2H	468,375,205.00	175,710,923.70	1,103,648.11	2,810,979.84	0.00	0.00	3,914,627.95	171,796,295.75	0.36679204	3,914,627.95
1M-2A	38,156,110.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2I	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2R	38,156,110.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2S	38,156,110.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2T	38,156,110.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2U	38,156,110.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	160,585,830.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	73,132,679.62	41,750,014.00	262,233.69	667,906.38	0.00	0.00	930,140.07	40,819,873.92	0.55816188	930,140.07
1M-BH	307,789,374.38	175,710,923.70	1,103,648.11	2,810,979.84	0.00	0.00	3,914,627.95	171,796,295.75	0.55816188	3,914,627.95
1B	80,000,000.00	79,281,705.12	0.00	0.00	0.00	17,884.98	17,884.98	79,263,820.14	0.99079775	0.00
1B-H	251,236,568.00	248,980,793.76	0.00	0.00	0.00	56,167.03	56,167.03	248,924,626.73	0.99079775	0.00
Totals	33,855,945,315.52	6,420,837,097.59	16,892,205.28	43,024,264.74	0.00	74,052.01	59,990,522.02	6,360,869,968.70	0.18788044	59,916,470.01

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$439,390,210 as a result of the CAS 2016-C06 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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1A-H	31,798,710,605.00	177.92082181	0.44531496	1.13421241	0.00000000	0.00000000	1.57952738	176.34203010	0.17634203	1.57952738
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	111,288,790.00	375.15021953	2.35633517	6.00156026	0.00000000	0.00000000	8.35789544	366.79232401	0.36679232	8.35789544
1M-2H	468,375,205.00	375.14992644	2.35633334	6.00155561	0.00000000	0.00000000	8.35788895	366.79203749	0.36679204	8.35788895
1M-2A	38,156,110.38	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2I	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2R	38,156,110.38	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	38,156,110.38	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	38,156,110.38	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	38,156,110.38	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	160,585,830.62	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	73,132,679.62	570.88040828	3.58572517	9.13280333	0.00000000	0.00000000	12.71852850	558.16187964	0.55816188	12.71852850
1M-BH	307,789,374.38	570.88040825	3.58572518	9.13280338	0.00000000	0.00000000	12.71852856	558.16187968	0.55816188	12.71852856
1B	80,000,000.00	991.02131400	0.00000000	0.00000000	0.00000000	0.22356225	0.22356225	990.79775175	0.99079775	0.00000000
1B-H	251,236,568.00	991.02131406	0.00000000	0.00000000	0.00000000	0.22356232	0.22356232	990.79775174	0.99079775	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 %	5,657,652,723.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,607,449,182.49
1M-1	N/A	N/A	6.48349 %	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	07/25/23 - 08/24/23	31	9.43349 %	41,750,014.00	339,147.18	0.00	0.00	0.00	0.00	339,147.18	0.00	40,819,873.92
1M-2H	N/A	N/A	0.00000 %	175,710,923.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	171,796,295.75
1M-2A	N/A	N/A	9.43349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	N/A	N/A	3.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	N/A	N/A	7.93349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	N/A	N/A	7.43349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	N/A	N/A	6.93349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	N/A	N/A	6.43349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	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-2B	07/25/23 - 08/24/23	31	9.43349 %	41,750,014.00	339,147.18	0.00	0.00	0.00	0.00	339,147.18	0.00	40,819,873.92
1M-BH	N/A	N/A	0.00000 %	175,710,923.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	171,796,295.75
1B	07/25/23 - 08/24/23	31	14.43349 %	79,281,705.12	985,379.52	0.00	0.00	19,396.05	0.00	965,983.47	345,433.70	79,263,820.14
1B-H	N/A	N/A	0.00000 %	248,980,793.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	248,924,626.73
Totals					1,663,673.88	0.00	0.00	19,396.05	0.00	1,644,277.83	345,433.70	

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

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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 %	177.92082181	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	176.34203010
1M-1	393,343,000.00	6.48349 %	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	111,288,790.00	9.43349 %	375.15021953	3.04745141	0.00000000	0.00000000	0.00000000	0.00000000	3.04745141	0.00000000	366.79232401
1M-2H	468,375,205.00	0.00000 %	375.14992644	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	366.79203749
1M-2A	38,156,110.38	9.43349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2I	0.00	3.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2R	38,156,110.38	7.93349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	38,156,110.38	7.43349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	38,156,110.38	6.93349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	38,156,110.38	6.43349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	160,585,830.62	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	73,132,679.62	9.43349 %	570.88040828	4.63742313	0.00000000	0.00000000	0.00000000	0.00000000	4.63742313	0.00000000	558.16187964
1M-BH	307,789,374.38	0.00000 %	570.88040825	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	558.16187968
1B	80,000,000.00	14.43349 %	991.02131400	12.31724400	0.00000000	0.00000000	0.24245063	0.00000000	12.07479338	4.31792125	990.79775175
1B-H	251,236,568.00	0.00000 %	991.02131406	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.79775174

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,328,489.39
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(74,052.01)
Total Deposits	<u>2,254,437.38</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	<u>2,235,270.72</u>
Total Withdrawals (Pool Distribution Amount)	<u>2,254,437.38</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	55,122,360.84
Total Principal Reduction Cumulative	26,975,403,081.80
Scheduled Principal Current	15,526,323.48
Scheduled Principal Cumulative	2,618,739,084.28
Unscheduled Principal Current	39,521,985.35
Unscheduled Principal Cumulative	24,353,620,400.43
Senior Reduction Amount	50,203,540.80
Subordinate Reduction Amount	4,844,768.03
Calculated Tranche Write-Down Amount	74,052.01
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	80,308.51
Recovery Principal on Previously Liquidated Loan Current	23,393.17
Recovery Principal on Previously Liquidated Loan Cumulative	39,268.59
Informational Reporting	
At Issuance Loan Count	143561
Period Beginning Loan Count	37505
Period Reference Pool Removal Loan Count	246
Period Ending Loan Count	37259
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	6,148,253,798.98
Period PIF Loan Count Current	245
PIF Loan Count Cumulative	106027
Period PIF Loan UPB Current	34,881,434.81
PIF Loan UPB Cumulative	23,441,381,947.13
Period Partial Prepayment Amount	4,799,595.29
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	157
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	26,299,625.14
Credit Event Amount Current	50,658.84
Credit Event Amount Cumulative	16,973,120.07
Total Active Modified Loan Count	758
Total Active Modified Loan UPB	175,355,838.66
Adjusted SOFR	5.183490%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.202800%
Subordinate Percentage	8.797200%
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 %	8.800000 %	8.800000 %
1M-1	0.00	0.00	2.750000 %	8.800000 %	8.800000 %
1M-1H	0.00	0.00	2.750000 %	8.800000 %	8.800000 %
1M-2	0.00	0.00	1.000000 %	5.290000 %	5.340000 %
1M-2H	0.00	0.00	1.000000 %	5.290000 %	5.340000 %
1M-2A	0.00	0.00	2.150000 %	8.800000 %	8.800000 %
1M-2B	0.00	0.00	1.000000 %	5.290000 %	5.340000 %
1B	17,884.98	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	56,167.03	0.00	0.000000 %	0.000000 %	0.000000 %

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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

Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Aug-2023
 04-Aug-2023 9:56:19 AM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	368	63,346,602.84	0.987681 %	1.030319 %
60 Days	87	14,648,452.91	0.233501 %	0.238254 %
90 Days	42	6,880,507.92	0.112724 %	0.111910 %
120 Days	16	2,748,044.64	0.042943 %	0.044696 %
150 Days	18	3,355,186.95	0.048310 %	0.054571 %
180+ Days	169	31,804,531.84	0.453582 %	0.517294 %
Totals	700	122,783,327.10	1.878741 %	1.997044 %

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Series 2016-C06



Distribution Date: 25-Aug-2023
 04-Aug-2023 9:56:19 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	293	76,809,411.05	80,308.51	0.104556

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036662903	205,888.35	300.25	0.145831
Summary	0036663560	200,618.30	186.41	0.092918
Summary	0036664364	91,087.60	27.64	0.030344
Summary	0036665087	114,797.26	143.50	0.125003
Summary	0036665347	101,474.27	178.85	0.176252
Summary	0036666926	443,963.93	554.95	0.124999
Summary	0036668042	323,428.46	478.40	0.147915
Summary	0036668286	121,861.40	152.33	0.125003
Summary	0036670041	476,921.17	794.87	0.166667
Summary	0036670108	233,287.66	315.91	0.135417
Summary	0036670174	416,476.81	607.36	0.145833
Summary	0036670186	491,648.47	226.17	0.046002
Summary	0036670213	230,023.71	335.45	0.145833
Summary	0036670626	158,208.87	247.20	0.156249
Summary	0036675515	82,270.54	77.13	0.093752
Summary	0036676091	300,298.16	404.15	0.134583
Summary	0036676648	135,247.27	152.74	0.112934
Summary	0036677003	86,037.91	71.70	0.083335
Summary	0036677693	266,979.44	305.91	0.114582
Summary	0036677812	118,970.23	111.53	0.093746
Summary	0036677974	110,128.54	91.77	0.083330
Summary	0036678872	398,478.87	332.07	0.083334
Summary	0036679002	313,852.13	196.16	0.062501
Summary	0036679308	268,540.17	139.86	0.052082
Summary	0036679654	300,346.76	469.29	0.156249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036679868	253,210.16	263.76	0.104166
Summary	0036680146	92,932.44	125.66	0.135217
Summary	0036680422	158,754.91	181.91	0.114585
Summary	0036680491	401,430.40	501.79	0.125000
Summary	0036681841	108,264.58	2.47	0.002281
Summary	0036682606	249,733.60	338.18	0.135416
Summary	0036683593	140,856.86	161.40	0.114584
Summary	0036683724	262,702.25	164.19	0.062500
Summary	0036684573	427,313.80	267.07	0.062500
Summary	0036684635	223,394.02	255.97	0.114582
Summary	0036684697	230,840.99	144.28	0.062502
Summary	0036685882	141,993.02	33.25	0.023417
Summary	0036686395	179,208.49	261.35	0.145836
Summary	0036686627	212,877.85	243.92	0.114582
Summary	0036686894	81,869.07	85.34	0.104240
Summary	0036686919	482,400.63	502.50	0.104167
Summary	0036687474	245,247.67	459.84	0.187500
Summary	0036687810	474,635.60	642.74	0.135418
Summary	0036688202	374,031.49	272.73	0.072916
Summary	0036688562	183,203.22	324.42	0.177082
Summary	0036688981	272,134.68	159.30	0.058537
Summary	0036688982	267,342.26	156.06	0.058375
Summary	0036689490	99,630.00	10.38	0.010419
Summary	0036689874	87,516.06	63.81	0.072912
Summary	0036690760	416,053.99	433.39	0.104167
Summary	0036691577	207,539.74	223.94	0.107902
Summary	0036691750	119,128.56	187.17	0.157116
Summary	0036691819	144,686.85	180.86	0.125001
Summary	0036691889	173,442.03	252.94	0.145835
Summary	0036691892	236,074.60	5.09	0.002156
Summary	0036692371	164,962.95	30.99	0.018786
Summary	0036693428	106,391.44	77.58	0.072919
Summary	0036694153	107,930.77	168.64	0.156248
Summary	0036694840	390,068.07	446.95	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036695236	251,769.82	288.49	0.114585
Summary	0036696099	379,065.70	315.89	0.083334
Summary	0036696294	257,419.38	134.07	0.052082
Summary	0036696687	271,327.84	367.42	0.135416
Summary	0036697128	153,787.71	240.29	0.156248
Summary	0036697319	609,095.55	571.03	0.093750
Summary	0036697350	437,236.03	546.55	0.125001
Summary	0036697377	239,550.82	249.53	0.104166
Summary	0036697401	117,563.07	159.20	0.135417
Summary	0036697837	265,391.25	304.09	0.114582
Summary	0036698213	191,046.98	51.74	0.027082
Summary	0036698848	275,020.73	85.94	0.031249
Summary	0036699380	401,754.20	271.23	0.067511
Summary	0036700346	284,969.28	116.34	0.040825
Summary	0036700365	523,651.48	163.64	0.031250
Summary	0036701733	200,813.12	334.69	0.166667
Summary	0036701991	343,987.06	394.15	0.114583
Summary	0036702046	411,719.66	471.76	0.114583
Summary	0036702190	364,973.91	380.18	0.104166
Summary	0036702412	200,525.52	334.21	0.166667
Summary	0036703789	194,124.12	141.55	0.072917
Summary	0036704972	73,133.41	121.89	0.166668
Summary	0036705089	287,615.34	389.48	0.135417
Summary	0036705805	96,218.29	30.07	0.031252
Summary	0036707236	307,890.82	224.50	0.072915
Summary	0036707359	411,298.21	220.00	0.053489
Summary	0036707495	179,711.28	191.04	0.106304
Summary	0036707732	330,467.69	137.69	0.041665
Summary	0036707877	190,062.37	376.17	0.197919
Summary	0036707891	523,643.66	709.10	0.135417
Summary	0036708904	187,549.47	157.29	0.083866
Summary	0036709256	103,656.09	4.78	0.004611
Summary	0036710307	379,189.98	513.49	0.135418
Summary	0036710418	216,588.07	270.74	0.125002

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036710486	197,207.62	164.34	0.083333
Summary	0036711111	97,284.93	162.14	0.166665
Summary	0036711897	260,971.45	271.85	0.104168
Summary	0036712261	113,673.18	165.77	0.145830
Summary	0036712307	85,532.08	89.10	0.104171
Summary	0036713166	159,122.89	132.60	0.083332
Summary	0036714330	244,072.99	330.52	0.135419
Summary	0036714621	134,606.24	56.09	0.041670
Summary	0036714634	274,367.93	57.16	0.020833
Summary	0036714886	181,552.74	208.03	0.114584
Summary	0036715529	325,181.39	270.98	0.083332
Summary	0036715709	493,567.02	257.07	0.052084
Summary	0036716050	221,768.18	184.81	0.083335
Summary	0036716340	282,440.15	353.05	0.125000
Summary	0036717200	91,680.02	95.50	0.104167
Summary	0036717663	53,920.41	66.28	0.122922
Summary	0036717667	57,724.35	34.88	0.060425
Summary	0036717979	73,270.53	1.64	0.002238
Summary	0036717980	105,416.17	76.87	0.072921
Summary	0036718356	188,960.31	255.88	0.135415
Summary	0036718547	96,006.04	110.01	0.114587
Summary	0036719070	102,866.01	53.58	0.052087
Summary	0036719528	245,079.09	229.76	0.093749
Summary	0036720873	322,184.27	335.61	0.104167
Summary	0036721278	48,384.61	2.23	0.004609
Summary	0036721332	144,601.62	89.17	0.061666
Summary	0036721687	227,464.84	221.05	0.097180
Summary	0036721856	344,056.74	465.91	0.135417
Summary	0036721920	399,005.94	623.45	0.156251
Summary	0036722211	203,867.29	191.13	0.093752
Summary	0036722405	211,821.56	176.52	0.083334
Summary	0036723258	61,333.07	38.33	0.062495
Summary	0036725516	151,810.16	253.02	0.166669
Summary	0036726179	267,300.00	415.43	0.155417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036726548	355,958.53	593.26	0.166665
Summary	0036726613	219,734.30	320.45	0.145835
Summary	0036726864	80,452.71	1.47	0.001827
Summary	0036726962	140,817.63	205.36	0.145834
Summary	0036726965	128,798.31	201.25	0.156252
Summary	0036726987	199,048.70	248.81	0.125000
Summary	0036727036	190,962.66	237.38	0.124307
Summary	0036727654	288,260.98	330.30	0.114584
Summary	0036727755	417,151.57	477.99	0.114584
Summary	0036727897	411,986.25	300.41	0.072917
Summary	0036727938	92,605.79	86.82	0.093752
Summary	0036728381	213,593.92	200.24	0.093748
Summary	0036728443	366,349.05	419.77	0.114582
Summary	0036728455	236,443.57	344.81	0.145832
Summary	0036728856	356,460.46	101.59	0.028500
Summary	0036729336	259,299.41	162.06	0.062499
Summary	0036729503	157,377.22	36.68	0.023307
Summary	0036729769	112,137.71	221.94	0.197917
Summary	0036730967	132,510.21	151.83	0.114580
Summary	0036731513	229,112.71	310.26	0.135418
Summary	0036732375	101,909.21	84.92	0.083329
Summary	0036732483	128,710.16	26.81	0.020830
Summary	0036732942	480,002.45	550.00	0.114583
Summary	0036733179	190,297.35	317.16	0.166665
Summary	0036733434	297,427.35	340.80	0.114583
Summary	0036734087	233,904.20	268.02	0.114585
Summary	0036734089	232,728.31	266.67	0.114584
Summary	0036734294	445,934.75	510.97	0.114584
Summary	0036734356	271,634.66	198.07	0.072918
Summary	0036734426	517,105.89	377.06	0.072917
Summary	0036734455	444,387.70	440.05	0.099024
Summary	0036734645	587,113.07	856.21	0.145834
Summary	0036734876	189,726.68	296.45	0.156251
Summary	0036735103	102,892.87	32.15	0.031246

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Modification Loss Detail

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Summary	0036735515	398,766.53	505.27	0.126708
Summary	0036736737	115,815.54	180.96	0.156248
Summary	0036737002	230,983.60	288.73	0.125000
Summary	0036737079	196,931.46	4.00	0.002031
Summary	0036737100	210,921.62	219.71	0.104167
Summary	0036737251	353,147.50	441.43	0.124999
Summary	0036738544	511,204.90	1,071.72	0.209646
Summary	0036738701	163,447.74	339.37	0.207632
Summary	0036739520	425,528.83	709.21	0.166666
Summary	0036740001	536,887.46	727.04	0.135418
Summary	0036740452	61,342.69	83.07	0.135420
Summary	0036740512	140,389.44	22.04	0.015699
Summary	0036740652	270,886.22	338.61	0.125001
Summary	0036740704	262,127.91	354.96	0.135415
Summary	0036743177	199,071.82	188.86	0.094870
Summary	0036743438	356,697.00	445.87	0.125000
Summary	0036762098	316,099.12	296.34	0.093749
Summary	0036763641	395,607.38	329.67	0.083333
Summary	0036764527	405,020.53	130.00	0.032097
Summary	0036764589	445,843.82	287.33	0.064446
Summary	0036764697	59,733.54	74.67	0.125005
Summary	0036765180	392,759.46	204.56	0.052083
Summary	0036766879	208,322.76	260.40	0.124998
Summary	0036767071	398,974.58	249.36	0.062500
Summary	0036768465	452,355.19	432.74	0.095664
Summary	0036768909	242,634.75	278.02	0.114584
Summary	0036768957	163,161.97	203.95	0.124998
Summary	0036769551	141,966.19	147.88	0.104166
Summary	0036769622	293,087.45	152.65	0.052083
Summary	0036770770	324,725.68	338.26	0.104168
Summary	0036770954	182,259.20	170.87	0.093751
Summary	0036771258	283,527.23	295.34	0.104166
Summary	0036771469	287,927.72	389.90	0.135416
Summary	0036771550	349,120.53	545.50	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036772030	73,399.59	53.52	0.072916
Summary	0036772215	129,621.82	148.52	0.114579
Summary	0036772583	295,900.67	246.58	0.083332
Summary	0036773221	80,892.87	67.41	0.083332
Summary	0036773327	448,089.12	700.14	0.156250
Summary	0036773483	293,172.12	274.85	0.093750
Summary	0036773709	194,580.73	162.15	0.083333
Summary	0036775598	292,838.31	427.06	0.145835
Summary	0036777110	298,158.44	341.64	0.114583
Summary	0036777650	150,168.71	219.00	0.145836
Summary	0036778144	204,921.06	42.69	0.020832
Summary	0036778245	273,224.12	284.61	0.104167
Summary	0036778393	174,760.57	145.63	0.083331
Summary	0036778489	608,145.55	570.14	0.093751
Summary	0036778807	218,160.34	204.53	0.093752
Summary	0036779809	521,147.48	380.00	0.072916
Summary	0036780049	195,626.27	318.89	0.163010
Summary	0036781044	134,974.70	98.42	0.072917
Summary	0036783041	111,894.54	116.56	0.104170
Summary	0036783061	519,508.90	482.71	0.092917
Summary	0036783457	330,835.42	238.48	0.072084
Summary	0036783884	280,293.31	262.77	0.093748
Summary	0036784014	477,820.48	842.16	0.176250
Summary	0036784085	130,064.47	120.21	0.092423
Summary	0036784112	346,747.74	614.03	0.177083
Summary	0036784261	137,653.84	2.77	0.002012
Summary	0036784524	346,064.88	360.48	0.104165
Summary	0036787199	103,145.10	128.93	0.124999
Summary	0036787268	190,722.86	79.47	0.041668
Summary	0036787671	167,358.69	122.03	0.072915
Summary	0036788323	132,090.90	33.15	0.025096
Summary	0036788682	360,015.21	450.02	0.125000
Summary	0036788820	228,059.75	190.05	0.083333
Summary	0036789161	204,064.53	212.57	0.104168

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Summary	0036789381	470,297.32	489.89	0.104166
Summary	0036789896	215,696.32	224.68	0.104165
Summary	0036790523	225,131.22	234.51	0.104166
Summary	0036790673	239,981.21	144.62	0.060263
Summary	0036790993	394,743.40	452.31	0.114583
Summary	0036791345	278,671.54	290.28	0.104166
Summary	0036792116	158,514.43	49.09	0.030969
Summary	0036793855	223,927.49	233.26	0.104168
Summary	0036794051	265,327.34	221.11	0.083335
Summary	0036794386	104,998.66	142.19	0.135421
Summary	0036794645	360,582.33	225.36	0.062499
Summary	0036794876	605,192.37	992.68	0.164027
Summary	0036795353	124,613.34	103.84	0.083330
Summary	0036795798	253,747.08	124.69	0.049139
Summary	0036808055	374,394.97	351.00	0.093751
Summary	0036808064	436,975.74	113.61	0.025999
Summary	0036808269	217,531.96	291.59	0.134045
Summary	0036809076	382,207.00	358.32	0.093750
Summary	0036809983	346,489.26	469.20	0.135415
Summary	0036811528	604,212.84	566.45	0.093750
Summary	0036811895	623,400.00	909.12	0.145833
Summary	0036812205	360,214.06	112.57	0.031251
Summary	0036812307	270,893.14	366.83	0.135415
Summary	0036813422	245,394.10	204.50	0.083335
Summary	0036813885	137,681.83	143.42	0.104168
Summary	0036814375	303,547.13	347.81	0.114582
Summary	0036814594	280,865.47	204.80	0.072917
Summary	0036815336	257,550.59	264.83	0.102826
Summary	0036815344	541,607.03	564.17	0.104166
Summary	0036815519	263,072.22	10.86	0.004128
Summary	0036817435	495,762.58	523.50	0.105595
Summary	0036817708	243,542.10	329.80	0.135418
Summary	0036818087	188,461.67	137.42	0.072917
Summary	0036818705	205,092.19	170.91	0.083333

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Modification Loss Detail

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Summary	0036818768	175,058.18	200.59	0.114585
Summary	0036819445	467,727.17	633.38	0.135417
Summary	0036820561	218,406.60	364.01	0.166666
Summary	0036820848	403,295.11	336.08	0.083334
Summary	0036821091	280,800.55	409.50	0.145833
Summary	0036821117	302,646.97	441.36	0.145833
Summary	0036821419	239,690.38	299.61	0.124999
Summary	0036821549	267,444.21	362.16	0.135415
Summary	0036822580	256,748.21	240.70	0.093749
Summary	0036828318	281,187.81	292.90	0.104165
Summary	0036829041	362,379.81	301.98	0.083332
Summary	0036830125	534,664.18	668.33	0.125000
Summary	0036830637	289,751.26	362.19	0.125000
Summary	0036830975	151,450.20	173.54	0.114586
Summary	0036831044	287,436.32	538.94	0.187499
Summary	0036831197	243,897.54	279.47	0.114585
Summary	0036833935	414,070.08	431.32	0.104166
Summary	0036834941	229,962.89	263.50	0.114584
Summary	0036836598	400,178.22	41.69	0.010418
Summary	0036836783	451,210.27	611.01	0.135416
Summary	0036836932	388,916.46	283.58	0.072915
Summary	0036837371	323,740.52	472.12	0.145833
Summary	0036838095	269,412.71	364.83	0.135417
Summary	0036838384	133,775.69	125.41	0.093746
Summary	0036839278	431,381.54	494.29	0.114583
Summary	0036840525	548,297.09	799.60	0.145833
Summary	0036840583	116,702.14	121.56	0.104163
Summary	0036840698	248,536.59	284.78	0.114583
Summary	0036840873	89,264.68	60.09	0.067317
Summary	0036840896	218,261.89	272.83	0.125001

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 Computershare Trust Company, N.A.
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Aug-2023
 04-Aug-2023 9:56:20 AM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	50,658.84	55,813.32	110.175

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036717061	50,658.84	55,813.32	110.175

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	146,679.42	18,238.69	6,149.26	4.192

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036794837	58,539.64	1,557.60	3,117.29	5.325
0036795764	88,139.78	16,681.09	3,031.97	3.440

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
118	16,973,120.07	3,048,122.88	17.959

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036662884	271,973.96	(4,395.33)	(1.616)
0036664365	58,417.22	(17,716.51)	(30.328)
0036667180	131,872.38	29,128.41	22.088
0036668018	247,321.63	61,820.21	24.996
0036668836	287,394.22	49,442.52	17.204
0036670333	160,036.03	2,202.30	1.376
0036670529	247,426.91	8,079.55	3.265
0036670656	102,860.65	26,259.29	25.529
0036670859	135,879.83	2,691.54	1.981
0036671143	62,590.13	58,140.47	92.891
0036672808	164,669.15	82,809.41	50.288
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
0036675145	40,394.59	2,948.29	7.299
0036675503	28,725.50	19,912.33	69.319
0036675587	30,083.04	3,109.36	10.336
0036675800	64,553.09	(25,521.01)	(39.535)
0036676518	121,622.42	8,415.99	6.920
0036678187	47,810.26	6,725.16	14.066
0036678640	56,743.13	608.32	1.072
0036679475	85,653.18	55,517.58	64.817

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036680407	110,391.03	4,203.12	3.807
0036680433	163,466.81	48,577.41	29.717
0036681049	217,242.19	62,153.12	28.610
0036681513	384,223.38	195,880.52	50.981
0036683590	142,048.58	98,415.94	69.283
0036684328	189,441.48	8,255.24	4.358
0036685102	83,070.58	23,652.40	28.473
0036685490	96,820.62	1,621.86	1.675
0036685978	49,345.03	(31,649.65)	(64.139)
0036685979	47,660.62	17,762.79	37.269
0036686378	112,766.76	49,056.72	43.503
0036686628	359,057.87	9,557.36	2.662
0036688838	165,035.89	80,368.92	48.698
0036690947	236,066.24	30,617.89	12.970
0036691343	84,684.49	755.60	0.892
0036691421	198.25	5,416.68	2,732.247
0036691600	119,696.08	31,776.75	26.548
0036691686	80,650.21	1,363.24	1.690
0036691699	87,407.72	45,412.66	51.955
0036691708	83,563.37	44,117.76	52.796
0036692175	42,276.78	4,687.83	11.088
0036692226	100,392.45	7,748.55	7.718
0036697681	123,283.28	31,431.85	25.496
0036697885	439,499.25	145,461.55	33.097
0036698003	69,191.88	634.43	0.917
0036702576	292,392.45	(782.31)	(0.268)
0036704535	114,235.24	10,694.23	9.362
0036705832	140,437.50	15,113.74	10.762
0036707503	170,654.84	3,696.31	2.166

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036708209	83,180.26	13,197.25	15.866
0036710368	85,418.58	49,994.25	58.529
0036712358	54,467.91	39,922.79	73.296
0036712391	50,128.49	2,131.04	4.251
0036712627	162,061.81	5,507.28	3.398
0036713322	110,611.35	59,543.37	53.831
0036713466	201,695.23	7,296.66	3.618
0036717061	50,658.84	55,813.32	110.175
0036718163	144,270.43	57,124.76	39.596
0036719147	106,512.65	643.19	0.604
0036720867	110,491.24	83,557.51	75.624
0036724055	94,657.11	30,674.67	32.406
0036726722	350,214.98	30,583.21	8.733
0036726946	107,170.02	30,777.50	28.718
0036727353	262,563.27	(3.56)	(0.001)
0036729962	84,479.89	2,183.51	2.585
0036730366	154,462.49	(261.06)	(0.169)
0036730572	122,037.66	2,363.90	1.937
0036731282	45,968.71	786.21	1.710
0036732374	98,996.41	3,888.54	3.928
0036734711	195,257.29	53,655.40	27.479
0036736222	258,208.46	28,469.40	11.026
0036736370	103,422.68	20,650.69	19.967
0036738170	38,882.25	21,677.62	55.752
0036738349	135,986.66	(12,910.83)	(9.494)
0036740388	85,899.80	(2.00)	(0.002)
0036743366	400,166.34	31,563.49	7.888
0036762436	68,767.34	14,528.78	21.127
0036762646	155,096.05	7,810.75	5.036

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036766264	99,536.09	2,360.31	2.371
0036767681	110,130.92	7,408.90	6.727
0036768406	112,977.65	1,860.09	1.646
0036768600	105,262.47	9,871.85	9.378
0036769123	93,558.38	27,963.11	29.888
0036770240	56,923.85	44,472.57	78.126
0036772834	123,247.55	81,115.80	65.815
0036773911	125,371.74	54,830.78	43.735
0036775118	113,707.49	(19.69)	(0.017)
0036778912	422,282.52	152,132.36	36.026
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
0036785416	38,301.60	7,707.41	20.123
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
0036794837	58,539.64	3,117.29	5.325
0036795495	309,035.77	(13,878.36)	(4.491)
0036795764	88,139.78	3,031.97	3.440
0036807631	100,280.40	(224.30)	(0.224)
0036813128	173,224.84	(21,554.54)	(12.443)
0036813955	499,470.98	96,028.25	19.226
0036815438	96,517.44	7,744.01	8.023
0036818209	33,795.29	25,927.23	76.718
0036820622	74,386.79	33,070.44	44.457
0036828251	202,444.46	30,767.79	15.198
0036829285	262,575.30	3,558.42	1.355

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036831528	145,578.40	(72,350.21)	(49.698)
0036832902	33,279.74	38,568.17	115.891
0036834228	334,548.55	158,815.89	47.472
0036834329	150,471.17	9,321.69	6.195
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
0036840895	170,371.67	15,589.43	9.150

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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	3	197,338.26	74,052.01	0.001 %	0	0.00	0.00	0.000 %	3	197,338.26	74,052.01	0.001 %

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	0036717061	58,000.00	4.500 %	MT	80.00	360	50,658.84	07/31/2023	55,813.32	55,813.32
Summary	0036794837	63,000.00	4.625 %	MI	79.00	360	58,539.64	03/31/2023	1,557.60	3,117.29
Summary	0036795764	96,000.00	4.625 %	OH	80.00	360	88,139.78	06/30/2023	16,681.09	3,031.97

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

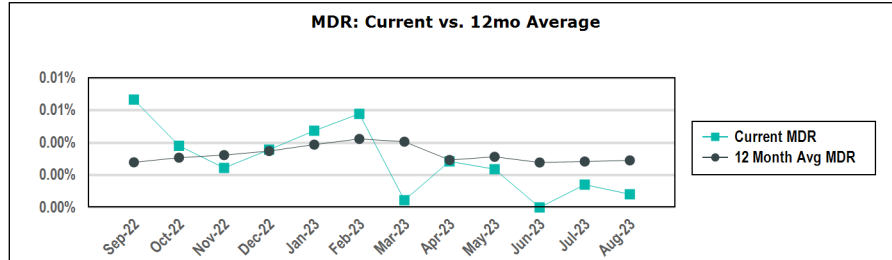
Distribution Date: 25-Aug-2023
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Realized Loss Report - Collateral

Summary

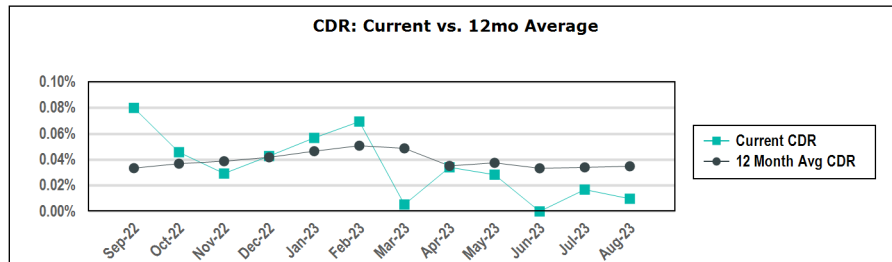
MDR

Current Month 0.001 %
 3 Month Average 0.001 %
 12 Month Average 0.003 %



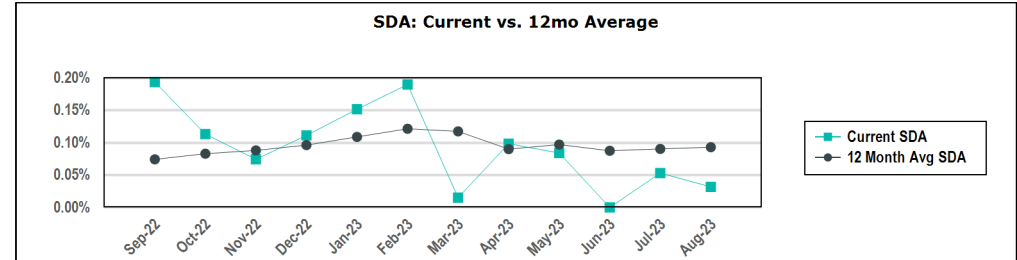
CDR

Current Month 0.010 %
 3 Month Average 0.009 %
 12 Month Average 0.035 %



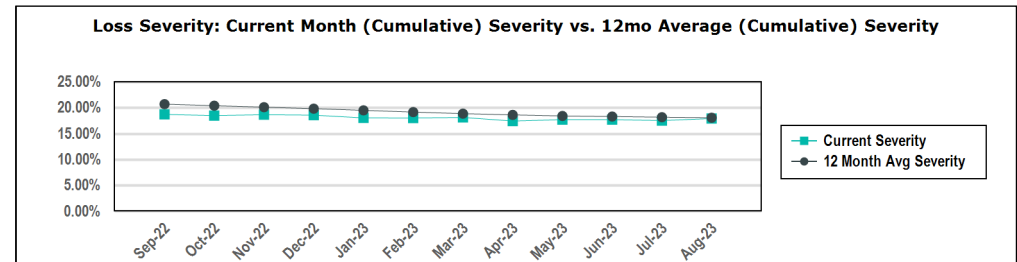
SDA

Current Month 0.032 %
 3 Month Average 0.028 %
 12 Month Average 0.093 %



Loss Severity

Current Month (Cumulative) 17.959 %
 3 Month Average (Cumulative) 17.759 %
 12 Month Average (Cumulative) 18.120 %



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	0.640 %
3 Month Average	0.594 %
12 Month Average	0.654 %

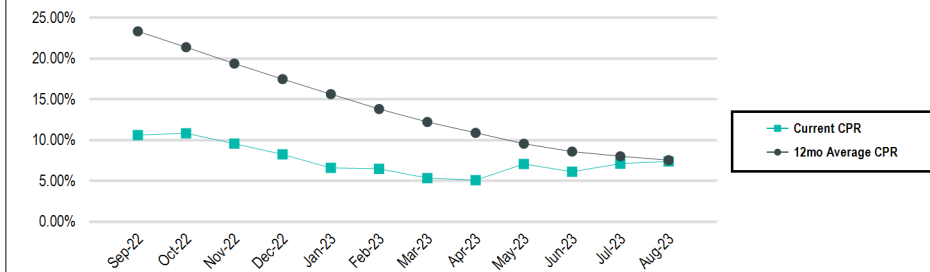
CPR

Current Month	7.414 %
3 Month Average	6.898 %
12 Month Average	7.560 %

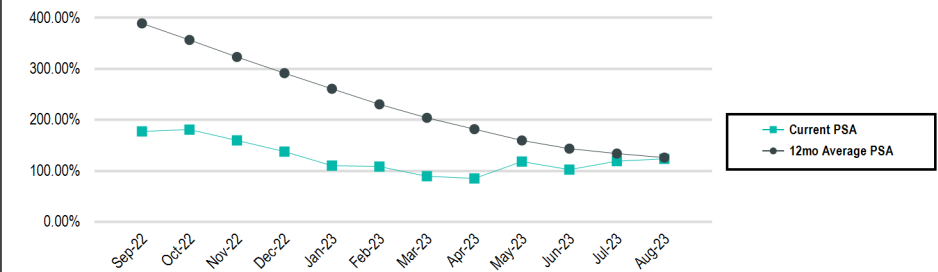
PSA

Current Month	123.570 %
3 Month Average	114.971 %
12 Month Average	126.003 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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
157	26,299,625.14

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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.

Bond Retirement Detail – Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XDS0	550,679,000	439,390,210	111,288,790
1M-2H	N/A	28,984,995	(439,390,210)	468,375,205

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes>