

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-Mar-2022
 07-Mar-2022 4:00:12 PM

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		02/28/2022	0.00000 %	7,027,170,536.54	0.00	175,860,449.33	0.00	6,851,310,087.22	175,860,449.33	0.00
1M-1	30711XDP6	03/24/2022	1.48686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	03/24/2022	4.43686 %	331,702,118.20	1,144,667.89	16,091,769.95	0.00	315,610,348.25	17,236,437.84	0.00
1M-2H		02/28/2022	0.00000 %	17,458,924.10	0.00	846,979.79	0.00	16,611,944.31	846,979.79	0.00
1M-2A	30711XDQ4	03/24/2022	4.43686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XDT8	03/24/2022	3.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	30711XDU5	03/24/2022	2.93686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	30711XDV3	03/24/2022	2.43686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	30711XDW1	03/24/2022	1.93686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	30711XDX9	03/24/2022	1.43686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XDR2	03/24/2022	4.43686 %	331,702,118.20	1,144,667.89	16,091,769.95	0.00	315,610,348.25	17,236,437.84	0.00
1M-BH		02/28/2022	0.00000 %	17,458,924.10	0.00	846,979.79	0.00	16,611,944.31	846,979.79	0.00
1B	30711XDY7	03/24/2022	9.43686 %	79,312,400.34	579,532.91	0.00	2,322.59	79,310,077.75	579,532.91	689,922.25
1B-H		02/28/2022	0.00000 %	249,077,190.76	0.00	0.00	7,293.98	249,069,896.78	0.00	2,166,671.22
Totals				8,053,882,212.24	2,868,868.69	209,737,948.81	9,616.57	7,844,134,646.87	212,606,817.50	2,856,593.47

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.

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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Credit-Linked Notes

Series 2016-C06



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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	7,027,170,536.54	14,198,224.24	161,662,225.09	0.00	0.00	175,860,449.33	6,851,310,087.22	0.21545874	175,860,449.33
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	331,702,118.20	1,300,522.16	14,791,247.79	0.00	0.00	16,091,769.95	315,610,348.25	0.57312944	16,091,769.95
1M-2H	28,984,995.00	17,458,924.10	68,452.13	778,527.66	0.00	0.00	846,979.79	16,611,944.31	0.57312221	846,979.79
1M-2A	188,804,000.00	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	188,804,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2S	188,804,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2T	188,804,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2U	188,804,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	9,937,941.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	361,875,000.00	331,702,118.20	1,300,522.16	14,791,247.79	0.00	0.00	16,091,769.95	315,610,348.25	0.87215295	16,091,769.95
1M-BH	19,047,054.00	17,458,924.10	68,452.13	778,527.66	0.00	0.00	846,979.79	16,611,944.31	0.87215295	846,979.79
1B	80,000,000.00	79,312,400.34	0.00	0.00	0.00	2,322.59	2,322.59	79,310,077.75	0.99137597	0.00
1B-H	251,236,568.00	249,077,190.76	0.00	0.00	0.00	7,293.98	7,293.98	249,069,896.78	0.99137597	0.00
Totals	34,458,536,874.00	8,053,882,212.24	16,936,172.82	192,801,775.99	0.00	9,616.57	209,747,565.38	7,844,134,646.87	0.22763981	209,737,948.81

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Principal Distribution Factors Statement

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1A-H	31,798,710,605.00	220.98916600	0.44650314	5.08392391	0.00000000	0.00000000	5.53042705	215.45873895	0.21545874	5.53042705
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	602.35113051	2.36167016	26.86001789	0.00000000	0.00000000	29.22168804	573.12944247	0.57312944	29.22168804
1M-2H	28,984,995.00	602.34352637	2.36164022	26.85967895	0.00000000	0.00000000	29.22131917	573.12220720	0.57312221	29.22131917
1M-2A	188,804,000.00	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	188,804,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	188,804,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	188,804,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	188,804,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	9,937,941.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	361,875,000.00	916.62070660	3.59384362	40.87391445	0.00000000	0.00000000	44.46775807	872.15294853	0.87215295	44.46775807
1M-BH	19,047,054.00	916.62070680	3.59384344	40.87391467	0.00000000	0.00000000	44.46775811	872.15294869	0.87215295	44.46775811
1B	80,000,000.00	991.40500425	0.00000000	0.00000000	0.00000000	0.02903238	0.02903238	991.37597188	0.99137597	0.00000000
1B-H	251,236,568.00	991.40500423	0.00000000	0.00000000	0.00000000	0.02903232	0.02903232	991.37597191	0.99137597	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 %	7,027,170,536.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,851,310,087.22
1M-1	N/A	N/A	1.48686 %	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	02/25/22 - 03/24/22	28	4.43686 %	331,702,118.20	1,144,667.89	0.00	0.00	0.00	0.00	1,144,667.89	0.00	315,610,348.25
1M-2H	N/A	N/A	0.00000 %	17,458,924.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16,611,944.31
1M-2A	N/A	N/A	4.43686 %	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	2.93686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	N/A	N/A	2.43686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	N/A	N/A	1.93686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	N/A	N/A	1.43686 %	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	02/25/22 - 03/24/22	28	4.43686 %	331,702,118.20	1,144,667.89	0.00	0.00	0.00	0.00	1,144,667.89	0.00	315,610,348.25
1M-BH	N/A	N/A	0.00000 %	17,458,924.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16,611,944.31
1B	02/25/22 - 03/24/22	28	9.43686 %	79,312,400.34	582,135.57	0.00	0.00	2,602.66	0.00	579,532.91	67,981.42	79,310,077.75
1B-H	N/A	N/A	0.00000 %	249,077,190.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	249,069,896.78
Totals					2,871,471.35	0.00	0.00	2,602.66	0.00	2,868,868.69	67,981.42	

(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 %	220.98916600	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	215.45873895
1M-1	393,343,000.00	1.48686 %	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	4.43686 %	602.35113051	2.07864816	0.00000000	0.00000000	0.00000000	0.00000000	2.07864816	0.00000000	573.12944247
1M-2H	28,984,995.00	0.00000 %	602.34352637	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	573.12220720
1M-2A	188,804,000.00	4.43686 %	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	188,804,000.00	2.93686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	188,804,000.00	2.43686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	188,804,000.00	1.93686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	188,804,000.00	1.43686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	9,937,941.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	361,875,000.00	4.43686 %	916.62070660	3.16315825	0.00000000	0.00000000	0.00000000	0.00000000	3.16315825	0.00000000	872.15294853
1M-BH	19,047,054.00	0.00000 %	916.62070680	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	872.15294869
1B	80,000,000.00	9.43686 %	991.40500425	7.27669463	0.00000000	0.00000000	0.03253325	0.00000000	7.24416138	0.84976775	991.37597188
1B-H	251,236,568.00	0.00000 %	991.40500423	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.37597191

(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	17,844,753.98
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(9,616.57)
Total Deposits	17,835,137.41
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	17,815,970.75
Total Withdrawals (Pool Distribution Amount)	17,835,137.41
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	192,808,815.64
Total Principal Reduction Cumulative	25,611,744,526.50
Scheduled Principal Current	15,567,198.53
Scheduled Principal Cumulative	2,356,266,284.50
Unscheduled Principal Current	177,232,000.54
Unscheduled Principal Cumulative	23,252,626,172.57
Senior Reduction Amount	175,860,449.33
Subordinate Reduction Amount	16,938,749.74
Calculated Tranche Write-Down Amount	9,616.57
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	10,776.19
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	15,875.42
Informational Reporting	
At Issuance Loan Count	143561
Period Beginning Loan Count	44583
Period Reference Pool Removal Loan Count	906
Period Ending Loan Count	43677
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	7,511,912,354.28
Period PIF Loan Count Current	903
PIF Loan Count Cumulative	99643
Period PIF Loan UPB Current	169,022,585.81
PIF Loan UPB Cumulative	22,435,944,929.39
Period Partial Prepayment Amount	8,543,771.85
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	154
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	25,544,402.24
Credit Event Amount Current	190,969.41
Credit Event Amount Cumulative	13,086,230.05
Total Active Modified Loan Count	555
Total Active Modified Loan UPB	120,535,260.82
LIBOR	0.186860%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.206033%
Subordinate Percentage	8.793967%
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 %	8.790000 %	8.790000 %
1M-1	0.00	0.00	2.750000 %	8.790000 %	8.790000 %
1M-1H	0.00	0.00	2.750000 %	8.790000 %	8.790000 %
1M-2	0.00	0.00	1.000000 %	4.260000 %	4.370000 %
1M-2H	0.00	0.00	1.000000 %	4.260000 %	4.370000 %
1M-2A	0.00	0.00	2.150000 %	8.790000 %	8.790000 %
1M-2B	0.00	0.00	1.000000 %	4.260000 %	4.370000 %
1B	2,322.59	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	7,293.98	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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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	411	74,018,456.50	0.940999 %	0.985348 %
60 Days	131	23,722,906.01	0.299929 %	0.315804 %
90 Days	57	9,106,905.11	0.130503 %	0.121233 %
120 Days	44	7,887,027.83	0.100740 %	0.104994 %
150 Days	43	8,013,091.26	0.098450 %	0.106672 %
180+ Days	631	138,879,715.66	1.444696 %	1.848793 %
Totals	1317	261,628,102.37	3.015317 %	3.482843 %

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Mar-2022
 07-Mar-2022 4:00:12 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	70	15,617,287.84	10,776.19	0.069002

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036664364	92,150.36	27.64	0.029994
Summary	0036668564	90,375.61	3.66	0.004050
Summary	0036670159	427,965.29	31.38	0.007332
Summary	0036670186	498,425.24	229.00	0.045945
Summary	0036670626	147,750.31	138.52	0.093753
Summary	0036675424	406,401.22	9.63	0.002370
Summary	0036676781	124,308.08	4.03	0.003242
Summary	0036677693	274,465.08	314.49	0.114583
Summary	0036677974	111,991.74	93.33	0.083337
Summary	0036680146	94,215.10	126.46	0.134225
Summary	0036681841	111,446.12	2.47	0.002216
Summary	0036686627	217,077.02	248.73	0.114581
Summary	0036686919	492,011.59	512.51	0.104166
Summary	0036687365	253,982.22	242.42	0.095448
Summary	0036687810	484,271.41	655.78	0.135416
Summary	0036687886	229,395.76	169.77	0.074007
Summary	0036688981	275,345.21	159.30	0.057855
Summary	0036688982	270,497.96	156.06	0.057694
Summary	0036689874	89,103.88	64.97	0.072915
Summary	0036691819	147,468.66	184.34	0.125003
Summary	0036691892	243,649.02	5.09	0.002089
Summary	0036692371	167,624.16	30.99	0.018488
Summary	0036694577	391,985.74	530.81	0.135416
Summary	0036694840	397,764.11	455.77	0.114583
Summary	0036696693	246,340.91	410.57	0.166667

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 07-Mar-2022 4:00:12 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036698848	279,985.41	87.50	0.031252
Summary	0036699380	402,096.00	271.45	0.067509
Summary	0036700284	161,550.84	65.43	0.040501
Summary	0036700346	287,052.43	116.34	0.040529
Summary	0036707359	417,509.14	220.00	0.052693
Summary	0036707891	533,492.80	722.44	0.135417
Summary	0036708904	190,427.13	157.29	0.082599
Summary	0036708944	223,058.75	83.09	0.037250
Summary	0036709256	105,420.15	4.78	0.004534
Summary	0036710817	133,494.82	162.80	0.121952
Summary	0036711897	236,941.24	24.82	0.010475
Summary	0036712307	87,191.11	90.82	0.104162
Summary	0036714621	136,947.81	57.06	0.041666
Summary	0036717979	76,642.27	1.64	0.002140
Summary	0036717980	107,196.98	78.16	0.072913
Summary	0036721278	50,042.66	2.23	0.004456
Summary	0036721332	146,666.46	90.44	0.061664
Summary	0036721412	129,635.19	106.95	0.082501
Summary	0036726858	79,919.80	1.38	0.001727
Summary	0036726864	82,187.88	1.47	0.001789
Summary	0036727938	94,341.16	88.44	0.093745
Summary	0036728856	359,045.12	101.59	0.028294
Summary	0036730436	159,464.43	41.06	0.025749
Summary	0036731292	67,852.43	75.81	0.111728
Summary	0036735515	342,769.44	202.82	0.059171
Summary	0036737079	204,047.88	4.00	0.001960
Summary	0036737868	116,692.31	48.62	0.041665
Summary	0036743177	301,694.27	285.07	0.094490
Summary	0036764527	408,318.61	130.00	0.031838
Summary	0036768313	243,131.54	81.10	0.033356
Summary	0036772030	77,864.83	56.78	0.072921
Summary	0036781891	180,037.19	206.29	0.114582
Summary	0036787268	199,194.41	83.00	0.041668
Summary	0036788323	134,444.04	33.40	0.024843

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036789381	481,351.49	501.41	0.104167
Summary	0036790673	244,409.47	146.93	0.060116
Summary	0036792116	161,021.00	49.09	0.030487
Summary	0036795798	257,182.31	124.69	0.048483
Summary	0036809877	97,477.77	108.94	0.111759
Summary	0036814594	285,299.36	208.03	0.072916
Summary	0036815519	278,936.66	10.86	0.003893
Summary	0036830637	295,912.15	369.89	0.125000
Summary	0036831044	288,411.71	540.77	0.187499
Summary	0036839527	95,652.91	63.70	0.066595
Summary	0036840873	89,264.68	60.09	0.067317

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Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Mar-2022
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	190,969.41	9,616.57	5.036

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036680407	110,391.03	4,203.12	3.807
0036692175	42,276.78	(2,293.96)	(5.426)
0036785416	38,301.60	7,707.41	20.123

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Distribution Date: 25-Mar-2022
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
87	13,086,230.05	2,856,595.22	21.829

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0036670529	247,426.91	8,079.55	3.265
0036670656	102,860.65	26,259.29	25.529
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
0036675587	30,083.04	5,609.36	18.646
0036676518	121,622.42	8,415.99	6.920
0036678187	47,810.26	6,725.16	14.066
0036679475	85,653.18	55,517.58	64.817
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	196,667.57	51.186
0036683590	142,048.58	98,415.94	69.283
0036685102	83,070.58	23,652.40	28.473
0036685978	49,345.03	(31,649.65)	(64.139)

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Distribution Date: 25-Mar-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	(2,293.96)	(5.426)
0036692226	100,392.45	7,748.55	7.718
0036697681	123,283.28	31,431.85	25.496
0036697885	439,499.25	289,213.30	65.805
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
0036710368	85,418.58	49,994.25	58.529
0036712358	54,467.91	39,922.79	73.296
0036712627	162,061.81	5,507.28	3.398
0036718163	144,270.43	57,124.76	39.596
0036720867	110,491.24	83,557.51	75.624
0036726946	107,170.02	31,632.20	29.516
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)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036736222	258,208.46	28,495.86	11.036
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
0036762646	155,096.05	7,810.75	5.036
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
0036772834	123,247.55	81,115.80	65.815
0036773911	125,371.74	56,478.37	45.049
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
0036807631	100,280.40	(224.30)	(0.224)
0036813128	173,224.84	(21,724.54)	(12.541)
0036813955	499,470.98	96,028.25	19.226
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
0036831528	145,578.40	(72,350.21)	(49.698)

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036832902	33,279.74	38,568.17	115.891
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
0036840895	170,371.67	15,589.43	9.150

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Connecticut Avenue Securities

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Realized Loss Detail Report - Loans with Losses during Current Period

Group	Inactive				Active				Totals			
	# 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	190,969.41	9,616.57	0.000 %	0	0.00	0.00	0.000 %	3	190,969.41	9,616.57	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	0036680407	118,000.00	5.200 %	MT	80.00	360	110,391.03	02/28/2022	4,203.12	4,203.12
Summary	0036692175	38,000.00	4.750 %	NH	75.00	360	42,276.78	02/28/2022	(2,293.96)	(2,293.96)
Summary	0036785416	42,000.00	5.000 %	TX	80.00	360	38,301.60	02/28/2022	7,707.41	7,707.41

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

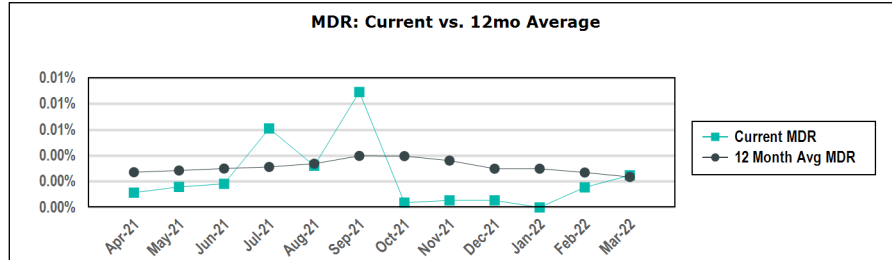
Distribution Date: 25-Mar-2022
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Realized Loss Report - Collateral

Summary

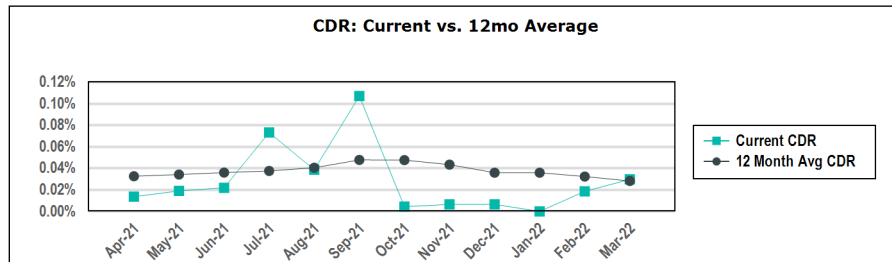
MDR

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



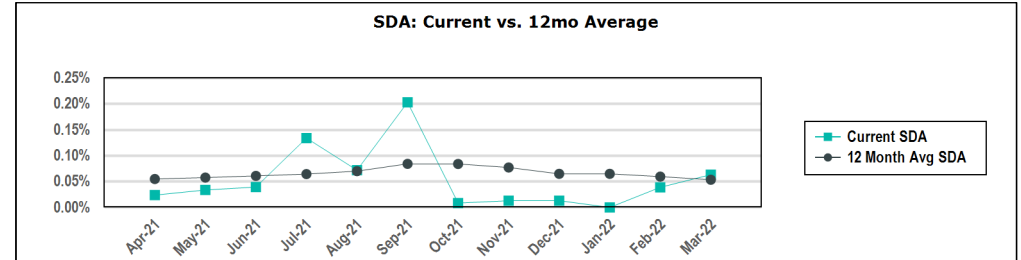
CDR

Current Month 0.030 %
3 Month Average 0.016 %
12 Month Average 0.028 %



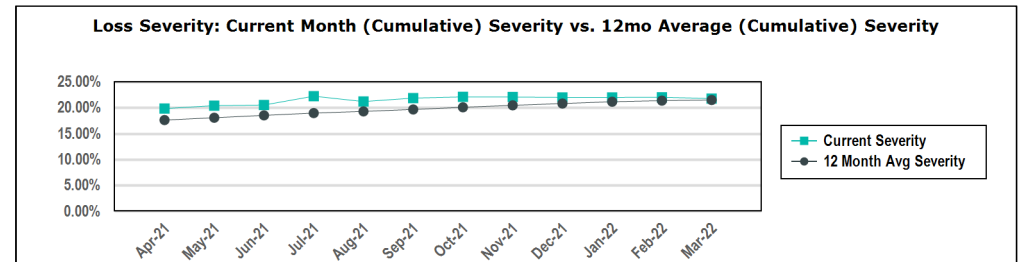
SDA

Current Month 0.063 %
3 Month Average 0.034 %
12 Month Average 0.054 %



Loss Severity

Current Month (Cumulative) 21.829 %
3 Month Average (Cumulative) 21.983 %
12 Month Average (Cumulative) 21.550 %



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.

Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Summary

SMM

Current Month	2.305 %
3 Month Average	2.610 %
12 Month Average	3.570 %

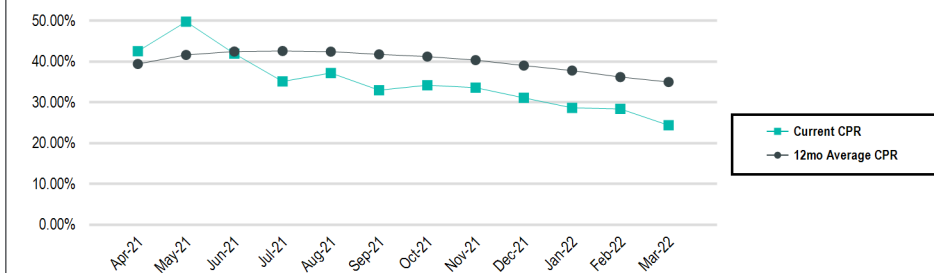
CPR

Current Month	24.410 %
3 Month Average	27.170 %
12 Month Average	35.016 %

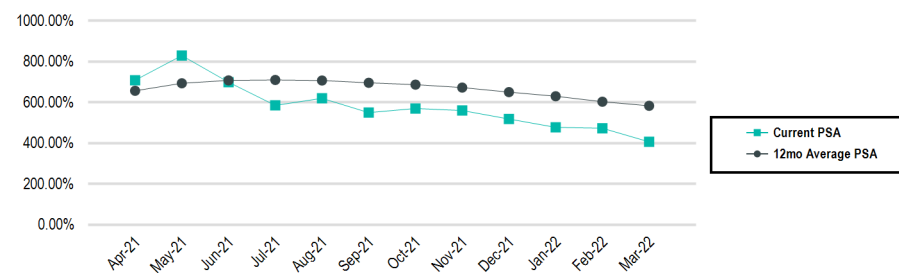
PSA

Current Month	406.836 %
3 Month Average	452.833 %
12 Month Average	583.595 %

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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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



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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
154	25,544,402.24

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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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Connecticut Avenue Securities

Credit-Linked Notes

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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.