

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-2026
03-Aug-2026 11:22:58 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		07/31/2026	0.00000%	4,271,947,727.67	0.00	39,637,567.49	0.00	4,232,310,160.18	39,637,567.49	0.00
1M-1	30711XDP6	08/24/2026	5.03056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	08/24/2026	7.98056%	16,270,249.87	104,597.93	727,505.90	0.00	15,542,743.97	832,103.83	0.00
1M-2H		07/31/2026	0.00000%	68,475,680.85	0.00	3,061,812.95	0.00	65,413,867.90	3,061,812.95	0.00
1M-2A	30711XDQ4	08/24/2026	7.98056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XDT8	08/24/2026	3.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	30711XDU5	08/24/2026	6.48056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	30711XDV3	08/24/2026	5.98056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	30711XDW1	08/24/2026	5.48056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	30711XDX9	08/24/2026	4.98056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XDR2	08/24/2026	7.98056%	16,270,249.87	104,597.93	727,505.90	0.00	15,542,743.97	832,103.83	0.00
1M-BH		07/31/2026	0.00000%	68,475,680.85	0.00	3,061,812.95	0.00	65,413,867.90	3,061,812.95	0.00
1B	30711XDY7	08/24/2026	12.98056%	78,563,899.84	804,909.64	0.00	19,781.86	78,544,117.98	804,909.64	1,455,882.03
1B-H		07/31/2026	0.00000%	246,726,557.06	0.00	0.00	62,124.10	246,664,432.96	0.00	4,572,135.03
Totals				4,766,730,046.01	1,014,105.50	47,216,205.19	81,905.96	4,719,431,934.86	48,230,310.69	6,028,017.06

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

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.

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-2026
03-Aug-2026 11:22:58 AM

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	4,271,947,727.67	13,235,698.83	26,401,868.66	0.00	0.00	39,637,567.49	4,232,310,160.18	0.13309691	39,637,567.49
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	16,270,249.87	243,903.88	483,602.02	0.00	0.00	727,505.90	15,542,743.97	0.13966136	727,505.90
1M-2H	468,375,205.00	68,475,680.85	1,026,504.48	2,035,308.47	0.00	0.00	3,061,812.95	65,413,867.90	0.13966125	3,061,812.95
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	16,270,249.87	243,903.88	483,602.02	0.00	0.00	727,505.90	15,542,743.97	0.21252803	727,505.90
1M-BH	307,789,374.38	68,475,680.85	1,026,504.48	2,035,308.47	0.00	0.00	3,061,812.95	65,413,867.90	0.21252803	3,061,812.95
1B	80,000,000.00	78,563,899.84	0.00	0.00	0.00	19,781.86	19,781.86	78,544,117.98	0.98180147	0.00
1B-H	251,236,568.00	246,726,557.06	0.00	0.00	0.00	62,124.10	62,124.10	246,664,432.96	0.98180147	0.00
Totals	33,855,945,315.52	4,766,730,046.01	15,776,515.55	31,439,689.64	0.00	81,905.96	47,298,111.15	4,719,431,934.86	0.13939743	47,216,205.19

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.

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-2026
03-Aug-2026 11:22:58 AM

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	134.343426082	0.416233821	0.830281108	0.000000000	0.000000000	1.246514929	133.096911153	0.133096911	1.246514929
1M-1	393,343,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	20,702,711.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2	111,288,790.00	146.198461408	2.191630262	4.345469297	0.000000000	0.000000000	6.537099559	139.661361850	0.139661362	6.537099559
1M-2H	468,375,205.00	146.198347220	2.191628568	4.345465875	0.000000000	0.000000000	6.537094443	139.661252777	0.139661253	6.537094443
1M-2A	38,156,110.38	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2I	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2R	38,156,110.38	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2S	38,156,110.38	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2T	38,156,110.38	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2U	38,156,110.38	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	160,585,830.62	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	73,132,679.62	222.475779016	3.335087423	6.612666492	0.000000000	0.000000000	9.947753915	212.528025101	0.212528025	9.947753915
1M-BH	307,789,374.38	222.475779055	3.335087451	6.612666451	0.000000000	0.000000000	9.947753902	212.528025153	0.212528025	9.947753902
1B	80,000,000.00	982.048748000	0.000000000	0.000000000	0.000000000	0.247273250	0.247273250	981.801474750	0.981801475	0.000000000
1B-H	251,236,568.00	982.048748015	0.000000000	0.000000000	0.000000000	0.247273319	0.247273319	981.801474696	0.981801475	0.000000000

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

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-2026
03-Aug-2026 11:22:58 AM

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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	4,271,947,727.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,232,310,160.18
1M-1	N/A	N/A	5.03056 %	0.00	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	0.00
1M-2	07/27/26 - 08/24/26	29	7.98056 %	16,270,249.87	104,597.93	0.00	0.00	0.00	0.00	104,597.93	0.00	0.00	15,542,743.97
1M-2H	N/A	N/A	0.00000 %	68,475,680.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	65,413,867.90
1M-2A	N/A	N/A	7.98056 %	0.00	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	0.00
1M-2R	N/A	N/A	6.48056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	N/A	N/A	5.98056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	N/A	N/A	5.48056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	N/A	N/A	4.98056 %	0.00	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	0.00
1M-2B	07/27/26 - 08/24/26	29	7.98056 %	16,270,249.87	104,597.93	0.00	0.00	0.00	0.00	104,597.93	0.00	0.00	15,542,743.97
1M-BH	N/A	N/A	0.00000 %	68,475,680.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	65,413,867.90
1B	07/27/26 - 08/24/26	29	12.98056 %	78,563,899.84	821,508.31	0.00	0.00	16,598.67	0.00	804,909.64	0.00	984,769.59	78,544,117.98
1B-H	N/A	N/A	0.00000 %	246,726,557.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	246,664,432.96
Totals					1,030,704.17	0.00	0.00	16,598.67	0.00	1,014,105.50	0.00	984,769.59	

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

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-2026
03-Aug-2026 11:22:58 AM

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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	31,798,710,605.00	0.00000 %	134.343426082	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	133.096911153
1M-1	393,343,000.00	5.03056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	20,702,711.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2	111,288,790.00	7.98056 %	146.198461408	0.939878401	0.000000000	0.000000000	0.000000000	0.000000000	0.939878401	0.000000000	0.000000000	139.661361850
1M-2H	468,375,205.00	0.00000 %	146.198347220	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	139.661252777
1M-2A	38,156,110.38	7.98056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2I	0.00	3.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2R	38,156,110.38	6.48056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2S	38,156,110.38	5.98056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2T	38,156,110.38	5.48056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2U	38,156,110.38	4.98056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	160,585,830.62	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	73,132,679.62	7.98056 %	222.475779016	1.430248837	0.000000000	0.000000000	0.000000000	0.000000000	1.430248837	0.000000000	0.000000000	212.528025101
1M-BH	307,789,374.38	0.00000 %	222.475779055	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	212.528025153
1B	80,000,000.00	12.98056 %	982.048748000	10.268853875	0.000000000	0.000000000	0.207483375	0.000000000	10.061370500	0.000000000	12.309619875	981.801474750
1B-H	251,236,568.00	0.00000 %	982.048748015	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	981.801474696

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

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

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-2026
 03-Aug-2026 11:22:58 AM

Certificateholder Account Statement

CERTIFICATE ACCOUNT

Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,738,086.09
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(81,905.96)
Total Deposits	1,656,180.13
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,637,013.47
Total Withdrawals (Pool Distribution Amount)	1,656,180.13
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

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-2026
03-Aug-2026 11:22:58 AM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	43,508,792.30
Total Principal Reduction Cumulative	28,485,181,557.85
Scheduled Principal Current	14,506,107.20
Scheduled Principal Cumulative	3,148,860,028.67
Unscheduled Principal Current	28,920,779.14
Unscheduled Principal Cumulative	25,330,298,036.16
Senior Reduction Amount	39,637,567.49
Subordinate Reduction Amount	3,789,318.85
Calculated Tranche Write-Down Amount	81,905.96
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	68,726.07
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	321,396.20
Informational Reporting	
At Issuance Loan Count	143561
Period Beginning Loan Count	30913
Period Reference Pool Removal Loan Count	201
Period Ending Loan Count	30712
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	4,638,475,322.93
Period PIF Loan Count Current	200
PIF Loan Count Cumulative	112504
Period PIF Loan UPB Current	25,164,644.68
PIF Loan UPB Cumulative	24,262,845,153.81
Period Partial Prepayment Amount	3,725,665.06
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	158
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	26,368,585.30
Credit Event Amount Current	240,606.37
Credit Event Amount Cumulative	27,273,726.21
Total Active Modified Loan Count	736
Total Active Modified Loan UPB	159,776,939.32
Adjusted SOFR	3.730560%

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

Distribution Date: 25-Aug-2026
03-Aug-2026 11:22:58 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C06



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.242252%
Subordinate Percentage	8.757748%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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

Distribution Date: 25-Aug-2026
03-Aug-2026 11:22:58 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C06



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 %	8.760000 %	8.760000 %
1M-1	0.00	0.00	2.750000 %	8.760000 %	8.760000 %
1M-1H	0.00	0.00	2.750000 %	8.760000 %	8.760000 %
1M-2	0.00	0.00	1.000000 %	6.950000 %	7.010000 %
1M-2H	0.00	0.00	1.000000 %	6.950000 %	7.010000 %
1M-2A	0.00	0.00	2.150000 %	8.760000 %	8.760000 %
1M-2B	0.00	0.00	1.000000 %	6.950000 %	7.010000 %
1B	19,781.86	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	62,124.10	0.00	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 25-Aug-2026
03-Aug-2026 11:22:58 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C06



Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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

Distribution Date: 25-Aug-2026
03-Aug-2026 11:22:58 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C06



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	381	60,160,848.80	1.240557 %	1.296996 %
60 Days	98	17,242,879.74	0.319094 %	0.371736 %
90 Days	36	6,766,106.84	0.117218 %	0.145869 %
120 Days	19	3,575,869.51	0.061865 %	0.077091 %
150 Days	12	1,743,160.26	0.039073 %	0.037580 %
180+ Days	90	16,618,801.18	0.293045 %	0.358282 %
Totals	636	106,107,666.33	2.070852 %	2.287555 %

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-2026
 03-Aug-2026 11:22:58 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	260	64,766,104.45	68,726.07	0.106114

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036663560	191,782.39	178.20	0.092918
Summary	0036664364	88,586.98	27.64	0.031201
Summary	0036664475	158,872.41	168.79	0.106242
Summary	0036665087	96,054.08	120.07	0.125002
Summary	0036665347	98,946.67	174.39	0.176246
Summary	0036666926	425,636.19	532.05	0.125001
Summary	0036668042	351,275.94	745.80	0.212312
Summary	0036668286	116,494.17	145.62	0.125002
Summary	0036670213	220,597.80	321.71	0.145836
Summary	0036670626	152,018.61	237.53	0.156251
Summary	0036674887	143,519.74	153.89	0.107226
Summary	0036675515	80,834.94	75.78	0.093747
Summary	0036676091	287,071.63	386.35	0.134583
Summary	0036676648	132,475.50	152.74	0.115297
Summary	0036677003	95,143.23	147.47	0.154998
Summary	0036677693	251,431.97	288.10	0.114584
Summary	0036677812	113,844.97	106.73	0.093750
Summary	0036678872	380,928.13	317.44	0.083333
Summary	0036679002	300,799.42	188.00	0.062500
Summary	0036679446	121,058.37	184.70	0.152571
Summary	0036679567	301,185.29	320.08	0.106273
Summary	0036679570	199,642.13	89.95	0.045056
Summary	0036679654	287,070.95	448.55	0.156251
Summary	0036679868	248,257.13	258.60	0.104166
Summary	0036680146	89,877.78	123.75	0.137687

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-2026
 03-Aug-2026 11:22:58 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036680422	149,914.68	171.78	0.114585
Summary	0036680491	384,185.55	480.23	0.124999
Summary	0036681841	100,800.77	2.47	0.002450
Summary	0036682591	182,698.26	189.50	0.103723
Summary	0036682606	238,310.31	322.71	0.135416
Summary	0036683724	251,043.31	156.90	0.062499
Summary	0036684573	409,841.04	256.15	0.062500
Summary	0036684635	213,955.62	245.16	0.114585
Summary	0036684697	258,797.96	161.75	0.062500
Summary	0036685882	137,196.32	32.13	0.023419
Summary	0036685941	413,756.56	374.96	0.090623
Summary	0036686395	171,287.18	249.79	0.145831
Summary	0036686627	203,401.07	233.06	0.114582
Summary	0036686894	80,184.08	85.34	0.106430
Summary	0036686919	460,710.36	479.91	0.104167
Summary	0036687810	452,889.25	613.29	0.135417
Summary	0036688533	186,977.07	181.72	0.097188
Summary	0036688982	259,723.10	156.06	0.060087
Summary	0036689490	102,109.61	10.64	0.010420
Summary	0036689874	83,831.66	61.13	0.072920
Summary	0036690760	411,635.52	428.79	0.104167
Summary	0036691273	259,190.55	362.08	0.139696
Summary	0036691577	211,114.39	299.08	0.141667
Summary	0036691750	130,248.44	293.11	0.225039
Summary	0036691819	138,391.33	172.99	0.125001
Summary	0036691889	165,775.50	241.76	0.145836
Summary	0036692371	167,702.47	30.99	0.018479
Summary	0036693428	101,953.48	74.34	0.072916
Summary	0036696687	258,722.23	350.35	0.135415
Summary	0036697319	611,778.76	573.54	0.093750
Summary	0036697350	415,560.82	519.45	0.125000
Summary	0036697377	238,546.84	248.49	0.104168
Summary	0036697401	112,161.79	151.89	0.135420
Summary	0036697837	253,595.02	290.58	0.114584

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-2026
 03-Aug-2026 11:22:58 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036698191	139,508.71	136.02	0.097499
Summary	0036698213	184,425.31	49.95	0.027084
Summary	0036698848	307,117.13	335.23	0.109154
Summary	0036699380	531,125.43	975.03	0.183578
Summary	0036700365	502,730.43	157.10	0.031249
Summary	0036701991	328,476.92	376.38	0.114583
Summary	0036702190	348,898.86	363.44	0.104168
Summary	0036702412	200,288.69	333.81	0.166664
Summary	0036703170	139,438.62	135.46	0.097147
Summary	0036703789	186,018.19	135.64	0.072918
Summary	0036705089	279,768.36	378.85	0.135416
Summary	0036705210	424,347.83	420.14	0.099008
Summary	0036705805	92,854.80	29.02	0.031253
Summary	0036706903	408,658.42	46.25	0.011318
Summary	0036707236	294,330.14	214.62	0.072918
Summary	0036707359	398,073.07	220.00	0.055266
Summary	0036707495	176,933.58	191.04	0.107973
Summary	0036707891	496,214.63	671.96	0.135417
Summary	0036708904	186,403.87	157.29	0.084381
Summary	0036709256	99,562.79	4.78	0.004801
Summary	0036710307	362,797.89	491.29	0.135417
Summary	0036711111	93,017.73	155.03	0.166667
Summary	0036711897	249,393.88	259.79	0.104169
Summary	0036712307	73,255.94	76.31	0.104169
Summary	0036713166	152,744.87	127.29	0.083335
Summary	0036714526	284,649.22	74.73	0.026253
Summary	0036714621	129,217.98	53.84	0.041666
Summary	0036714634	264,858.11	55.18	0.020834
Summary	0036714886	171,854.25	196.92	0.114585
Summary	0036717200	87,613.22	91.26	0.104162
Summary	0036717663	51,675.70	63.52	0.122920
Summary	0036717667	55,723.57	33.67	0.060423
Summary	0036717979	66,566.10	1.64	0.002464
Summary	0036717980	100,957.63	73.61	0.072912

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-2026
 03-Aug-2026 11:22:58 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036718356	175,175.03	237.22	0.135419
Summary	0036718547	91,762.50	105.14	0.114578
Summary	0036719070	99,019.98	51.57	0.052080
Summary	0036719528	234,559.95	219.90	0.093750
Summary	0036720873	311,017.30	323.98	0.104168
Summary	0036720930	97,296.92	106.48	0.109438
Summary	0036721234	77,144.80	81.46	0.105594
Summary	0036721278	44,472.51	2.23	0.005014
Summary	0036721332	137,191.88	84.60	0.061665
Summary	0036721687	221,530.20	221.05	0.099783
Summary	0036721856	328,848.96	445.32	0.135418
Summary	0036721920	381,432.06	595.99	0.156251
Summary	0036722211	197,044.80	184.73	0.093750
Summary	0036722405	197,652.55	164.71	0.083333
Summary	0036723530	282,536.13	278.03	0.098405
Summary	0036725516	148,375.77	247.29	0.166665
Summary	0036726179	255,621.78	397.28	0.155417
Summary	0036726528	462,154.16	488.99	0.105807
Summary	0036726529	403,198.57	425.45	0.105519
Summary	0036726613	210,021.93	306.28	0.145832
Summary	0036726962	135,025.88	196.91	0.145831
Summary	0036726987	190,770.66	238.46	0.124998
Summary	0036727654	280,157.35	321.01	0.114582
Summary	0036727755	399,752.78	458.05	0.114583
Summary	0036727897	394,789.04	287.87	0.072917
Summary	0036728381	204,686.04	191.89	0.093748
Summary	0036728443	348,952.86	399.84	0.114583
Summary	0036728455	226,598.50	330.46	0.145835
Summary	0036728856	356,168.16	101.59	0.028523
Summary	0036729336	249,481.09	155.93	0.062502
Summary	0036729769	107,198.72	212.16	0.197913
Summary	0036730967	126,636.37	145.10	0.114580
Summary	0036731513	219,407.26	297.11	0.135415
Summary	0036731686	354,845.75	380.68	0.107280

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-2026
 03-Aug-2026 11:22:58 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036732375	98,575.49	82.15	0.083337
Summary	0036732483	125,309.19	26.11	0.020836
Summary	0036732942	449,584.00	515.15	0.114584
Summary	0036733179	198,831.68	427.24	0.214875
Summary	0036733263	135,603.81	160.37	0.118264
Summary	0036734876	181,818.52	284.09	0.156249
Summary	0036736100	474,338.37	537.62	0.113341
Summary	0036736737	110,661.88	172.91	0.156251
Summary	0036737002	215,970.53	269.96	0.124999
Summary	0036737079	180,222.41	4.00	0.002219
Summary	0036737100	198,032.04	206.28	0.104165
Summary	0036737251	337,462.08	421.83	0.125001
Summary	0036738544	511,448.81	1,072.10	0.209620
Summary	0036738701	156,952.02	328.54	0.209325
Summary	0036739520	420,807.46	701.35	0.166668
Summary	0036740396	112,905.71	125.40	0.111066
Summary	0036740452	58,791.66	79.61	0.135410
Summary	0036740512	136,815.70	22.04	0.016109
Summary	0036740652	258,912.58	323.64	0.125000
Summary	0036740704	247,864.95	335.65	0.135416
Summary	0036743438	340,874.31	426.09	0.124999
Summary	0036762201	410,324.99	573.87	0.139857
Summary	0036763641	378,122.10	315.10	0.083333
Summary	0036764527	435,162.16	570.15	0.131020
Summary	0036764589	427,481.06	275.86	0.064532
Summary	0036764697	56,999.14	71.25	0.125002
Summary	0036766233	57,987.21	54.58	0.094124
Summary	0036767071	384,962.93	240.60	0.062500
Summary	0036768465	442,524.31	432.74	0.097789
Summary	0036768957	156,392.49	195.49	0.125000
Summary	0036769497	366,391.17	391.26	0.106788
Summary	0036769551	135,506.93	141.15	0.104164
Summary	0036769622	282,867.19	147.33	0.052085
Summary	0036770770	311,710.02	324.70	0.104167

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-2026
 03-Aug-2026 11:22:58 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036770954	200,174.44	187.66	0.093748
Summary	0036771258	268,255.79	279.43	0.104166
Summary	0036771469	274,733.04	372.03	0.135415
Summary	0036771550	334,487.91	522.64	0.156251
Summary	0036772030	55,089.42	40.17	0.072918
Summary	0036772215	123,898.72	141.97	0.114586
Summary	0036772583	286,307.83	238.59	0.083333
Summary	0036773171	368,702.80	344.41	0.093411
Summary	0036773327	427,242.39	667.57	0.156251
Summary	0036773483	280,078.57	262.57	0.093749
Summary	0036773709	186,482.12	155.40	0.083332
Summary	0036774648	220,313.53	231.70	0.105168
Summary	0036775598	278,704.78	406.44	0.145832
Summary	0036777650	141,228.69	205.96	0.145834
Summary	0036778144	197,712.35	41.19	0.020833
Summary	0036778245	261,339.58	272.23	0.104167
Summary	0036778489	582,273.02	545.88	0.093750
Summary	0036778807	208,321.06	195.30	0.093750
Summary	0036779809	501,414.42	365.61	0.072916
Summary	0036780049	206,483.60	382.73	0.185356
Summary	0036781044	126,305.84	92.10	0.072918
Summary	0036783061	493,344.74	458.40	0.092917
Summary	0036783457	309,875.94	223.37	0.072084
Summary	0036783884	283,830.93	449.46	0.158355
Summary	0036784085	125,150.07	120.21	0.096053
Summary	0036784112	324,591.71	574.80	0.177084
Summary	0036784261	132,676.80	2.77	0.002088
Summary	0036784524	331,672.60	345.49	0.104166
Summary	0036787268	172,318.47	71.80	0.041667
Summary	0036787671	160,832.30	117.27	0.072914
Summary	0036788323	126,660.93	32.59	0.025730
Summary	0036788584	128,112.83	134.62	0.105079
Summary	0036788682	344,391.78	430.49	0.125000
Summary	0036788684	164,284.42	184.21	0.112129

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-2026
 03-Aug-2026 11:22:58 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036788820	217,564.70	181.30	0.083332
Summary	0036789161	195,161.67	203.29	0.104165
Summary	0036789381	447,254.28	465.89	0.104167
Summary	0036789896	206,726.04	215.34	0.104167
Summary	0036790199	264,696.60	249.35	0.094202
Summary	0036790523	215,139.55	224.10	0.104165
Summary	0036790673	229,762.85	139.30	0.060628
Summary	0036791345	265,518.76	276.58	0.104166
Summary	0036793855	214,612.16	223.55	0.104165
Summary	0036794051	265,768.38	228.40	0.085939
Summary	0036794386	100,281.07	135.80	0.135419
Summary	0036794645	346,765.61	216.73	0.062500
Summary	0036794876	583,518.83	963.33	0.165090
Summary	0036795798	245,686.83	124.69	0.050752
Summary	0036808055	359,673.81	337.19	0.093749
Summary	0036808064	423,591.16	113.61	0.026821
Summary	0036808269	214,506.08	288.43	0.134462
Summary	0036808865	106,490.05	97.74	0.091783
Summary	0036809076	366,311.61	343.42	0.093751
Summary	0036809461	152,203.08	166.44	0.109354
Summary	0036809983	331,850.97	449.38	0.135416
Summary	0036811744	602,208.34	563.02	0.093493
Summary	0036812205	344,518.67	107.66	0.031249
Summary	0036812307	258,919.37	350.62	0.135417
Summary	0036813422	235,411.30	196.18	0.083335
Summary	0036813885	132,101.73	137.61	0.104170
Summary	0036814552	224,920.81	221.70	0.098568
Summary	0036815336	252,106.56	264.83	0.105047
Summary	0036815344	519,082.50	540.71	0.104166
Summary	0036815519	217,627.58	10.86	0.004990
Summary	0036815711	356,163.12	543.05	0.152472
Summary	0036817435	485,830.49	523.50	0.107754
Summary	0036817708	232,738.85	315.17	0.135418
Summary	0036818087	180,078.46	131.31	0.072918

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-2026
 03-Aug-2026 11:22:58 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036818705	196,589.85	163.82	0.083331
Summary	0036819445	447,124.56	605.48	0.135416
Summary	0036819832	379,092.63	436.56	0.115159
Summary	0036820561	208,661.52	347.77	0.166667
Summary	0036820848	389,036.65	324.20	0.083334
Summary	0036820994	103,492.67	120.41	0.116346
Summary	0036821091	269,122.74	392.47	0.145833
Summary	0036821117	290,094.77	423.05	0.145832
Summary	0036821348	169,342.00	173.25	0.102308
Summary	0036821419	229,080.61	286.35	0.125000
Summary	0036821549	238,994.60	323.64	0.135417
Summary	0036828318	268,803.39	280.00	0.104165
Summary	0036829041	355,680.46	296.40	0.083333
Summary	0036830125	511,115.33	638.89	0.124999
Summary	0036830594	156,192.88	186.62	0.119480
Summary	0036830637	274,261.62	342.83	0.125001
Summary	0036830975	146,460.14	167.82	0.114584
Summary	0036831197	232,950.55	266.92	0.114582
Summary	0036831467	102,269.25	124.40	0.121640
Summary	0036831992	94,582.94	81.84	0.086527
Summary	0036832311	290,286.08	270.19	0.093077
Summary	0036833935	395,236.48	411.70	0.104165
Summary	0036834941	219,611.64	251.64	0.114584
Summary	0036836598	364,668.81	37.99	0.010418
Summary	0036836932	371,511.45	270.89	0.072916
Summary	0036837371	309,279.05	451.03	0.145833
Summary	0036838095	257,232.16	348.34	0.135419
Summary	0036838384	127,534.37	119.56	0.093747
Summary	0036839278	413,496.08	473.80	0.114584
Summary	0036840525	525,379.90	766.18	0.145834
Summary	0036840698	237,191.65	271.78	0.114582

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

Distribution Date: 25-Aug-2026
03-Aug-2026 11:22:58 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C06



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	240,606.37	82,731.17	34.384

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036663940	240,606.37	82,731.17	34.384

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	73,911.71	(825.21)	105,050.21	142.129

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036731347	73,911.71	(825.21)	105,050.21	142.129

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-2026
 03-Aug-2026 11:22:58 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
187	27,273,726.21	6,028,018.81	22.102

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036662884	271,973.96	(4,395.33)	(1.616)
0036663940	240,606.37	82,731.17	34.384
0036664365	58,417.22	(17,716.51)	(30.328)
0036664747	298,164.34	32,620.16	10.940
0036665337	88,187.79	15,986.62	18.128
0036666562	56,512.04	(13,849.84)	(24.508)
0036667180	131,872.38	29,128.41	22.088
0036667777	73,396.07	7,158.43	9.753
0036667863	94,678.78	45,013.91	47.544
0036668018	247,321.63	61,820.21	24.996
0036668836	287,394.22	49,442.52	17.204
0036670252	211,447.29	12,300.77	5.817
0036670333	160,036.03	19,588.37	12.240
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
0036672673	122,768.84	(331.76)	(0.270)
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

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-2026
 03-Aug-2026 11:22:58 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036675145	40,394.59	2,948.29	7.299
0036675503	28,725.50	18,555.23	64.595
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
0036676906	121,787.32	3,684.51	3.025
0036678187	47,810.26	6,725.16	14.066
0036678640	56,743.13	608.32	1.072
0036679340	133,619.32	134,378.47	100.568
0036679433	64,073.75	1,287.33	2.009
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	195,880.52	50.981
0036682620	244,052.09	8,367.07	3.428
0036682974	136,800.94	105,772.35	77.318
0036682991	139,806.00	62,516.33	44.716
0036683480	113,015.89	246,408.13	218.030
0036683590	142,048.58	98,415.94	69.283
0036684328	189,441.48	8,255.24	4.358
0036684661	219,475.95	62,211.73	28.346
0036684969	108,895.72	51,541.71	47.331
0036685102	83,070.58	23,652.40	28.473
0036685475	77,591.65	74,411.32	95.901
0036685490	96,820.62	5,379.26	5.556
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

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-2026
 03-Aug-2026 11:22:58 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036686434	199,817.07	7,285.71	3.646
0036686459	145,757.11	6,585.85	4.518
0036686628	359,057.87	9,557.36	2.662
0036688838	165,035.89	80,368.92	48.698
0036690884	110,230.25	64,471.44	58.488
0036690947	236,066.24	30,617.89	12.970
0036691343	84,684.49	3,807.10	4.496
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
0036691691	94,548.99	103,745.68	109.727
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
0036693808	143,853.53	25,964.58	18.049
0036695650	197,613.31	24,835.93	12.568
0036697659	37,077.36	6,731.06	18.154
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
0036700763	46,359.78	2,980.78	6.430
0036702467	145,550.97	2,611.38	1.794
0036702576	292,392.45	(1,636.74)	(0.560)
0036703261	249,243.13	62,919.10	25.244
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
0036707890	194,842.78	31,662.08	16.250

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-2026
 03-Aug-2026 11:22:58 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036708209	83,180.26	13,197.25	15.866
0036709332	49,581.25	3,908.82	7.884
0036710368	85,418.58	49,994.25	58.529
0036711995	277,413.29	(2,813.89)	(1.014)
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
0036713244	94,907.72	(7,150.49)	(7.534)
0036713322	110,611.35	59,543.37	53.831
0036713466	201,695.23	7,296.66	3.618
0036713640	155,762.68	29,100.66	18.683
0036717061	50,658.84	55,813.32	110.175
0036717993	92,414.70	2,154.52	2.331
0036718047	85,912.40	28,017.98	32.612
0036718163	144,270.43	57,124.76	39.596
0036718719	60,842.69	3,347.36	5.502
0036719147	106,512.65	643.19	0.604
0036720353	102,454.59	16,279.72	15.890
0036720867	110,491.24	83,557.51	75.624
0036722409	325,388.10	61,495.98	18.899
0036723802	69,855.85	(2,723.31)	(3.898)
0036724055	94,657.11	30,749.67	32.485
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)
0036728605	372,372.74	146,912.87	39.453
0036728832	201,852.20	36,862.12	18.262
0036728941	235,986.85	11,951.71	5.065
0036729962	84,479.89	2,183.51	2.585

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-2026
 03-Aug-2026 11:22:58 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036730366	154,462.49	(261.06)	(0.169)
0036730572	122,037.66	2,363.90	1.937
0036731280	65,399.71	51,156.09	78.221
0036731282	45,968.71	786.21	1.710
0036731347	73,911.71	105,050.21	142.129
0036731448	327,568.54	98,785.24	30.157
0036732374	98,996.41	3,888.54	3.928
0036734711	195,257.29	53,655.40	27.479
0036735956	79,339.06	5,610.01	7.071
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)
0036738878	166,721.76	10,191.19	6.113
0036739039	146,819.10	170,721.03	116.280
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
0036763946	48,303.64	51,342.53	106.291
0036764191	189,923.49	26,766.48	14.093
0036766264	99,536.09	2,360.31	2.371
0036766872	140,813.82	24,370.29	17.307
0036767681	110,130.92	7,408.90	6.727
0036768195	313,384.10	34,705.87	11.075
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
0036770136	74,471.34	1,919.34	2.577

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-2026
 03-Aug-2026 11:22:58 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036770240	56,923.85	44,472.57	78.126
0036772834	123,247.55	80,929.55	65.664
0036773911	125,371.74	54,830.78	43.735
0036775118	113,707.49	(19.69)	(0.017)
0036778656	68,182.80	(12,787.95)	(18.755)
0036778725	370,108.04	7,646.09	2.066
0036778912	422,282.52	152,132.36	36.026
0036781275	109,677.13	(1,634.82)	(1.491)
0036782929	104,536.46	7,327.53	7.010
0036783593	83,566.90	53,130.04	63.578
0036783623	61,197.12	2,053.24	3.355
0036783915	106,900.42	(683.36)	(0.639)
0036785036	179,191.74	21,633.77	12.073
0036785117	77,309.84	7,080.36	9.158
0036785416	38,301.60	7,707.41	20.123
0036786021	349,131.42	106,909.91	30.622
0036787157	69,660.59	(240.49)	(0.345)
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	2,673.64	0.865
0036795764	88,139.78	653.62	0.742
0036796029	308,609.14	195,505.38	63.350
0036807631	100,280.40	(224.30)	(0.224)
0036808648	308,123.25	167,965.32	54.512
0036810629	77,705.53	(8.25)	(0.011)
0036812956	2,917.35	4,014.59	137.611
0036813128	173,224.84	(21,554.54)	(12.443)
0036813955	499,470.98	96,028.25	19.226

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-2026
 03-Aug-2026 11:22:58 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0036821682	420,477.69	43,404.56	10.323
0036822681	104,446.63	167,311.16	160.188
0036828251	202,444.46	30,767.79	15.198
0036828647	126,408.93	109,719.47	86.797
0036829285	262,575.30	3,558.42	1.355
0036829932	78,179.66	179.16	0.229
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)
0036839196	126,599.37	(1,520.66)	(1.201)
0036839926	56,362.17	31,389.24	55.692
0036840873	89,264.68	68,975.35	77.271
0036840895	170,371.67	15,589.43	9.150

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-2026
 03-Aug-2026 11:22:58 AM

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	314,518.08	81,905.96	0.002 %	0	0.00	0.00	0.000 %	2	314,518.08	81,905.96	0.002 %

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	0036663940	276,000.00	4.580 %	NY	80.00	360	240,606.37	07/31/2026	82,731.17	82,731.17
Summary	0036731347	83,000.00	4.750 %	PA	80.00	360	73,911.71	06/30/2026	(825.21)	105,050.21

Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.

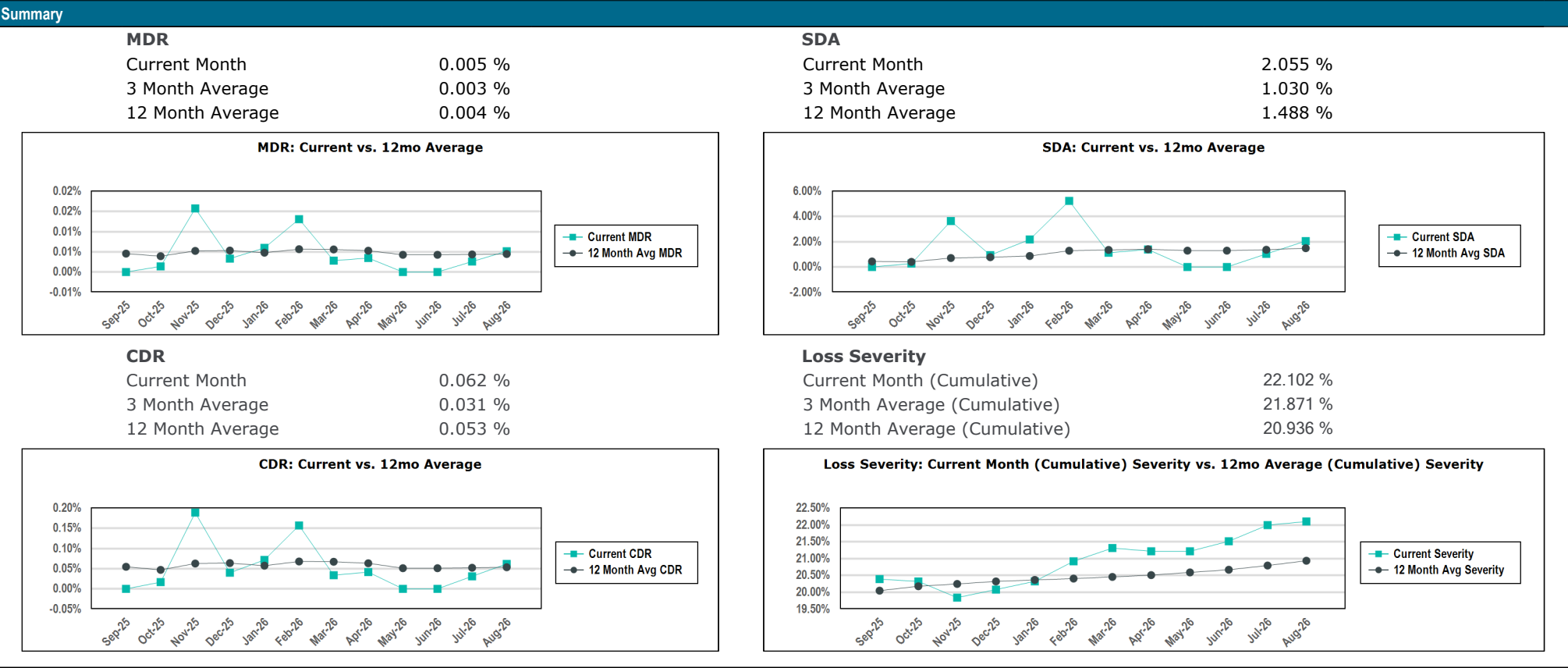
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* 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.

Distribution Date: 25-Aug-2026
03-Aug-2026 11:22:58 AM

Realized Loss Report - Collateral



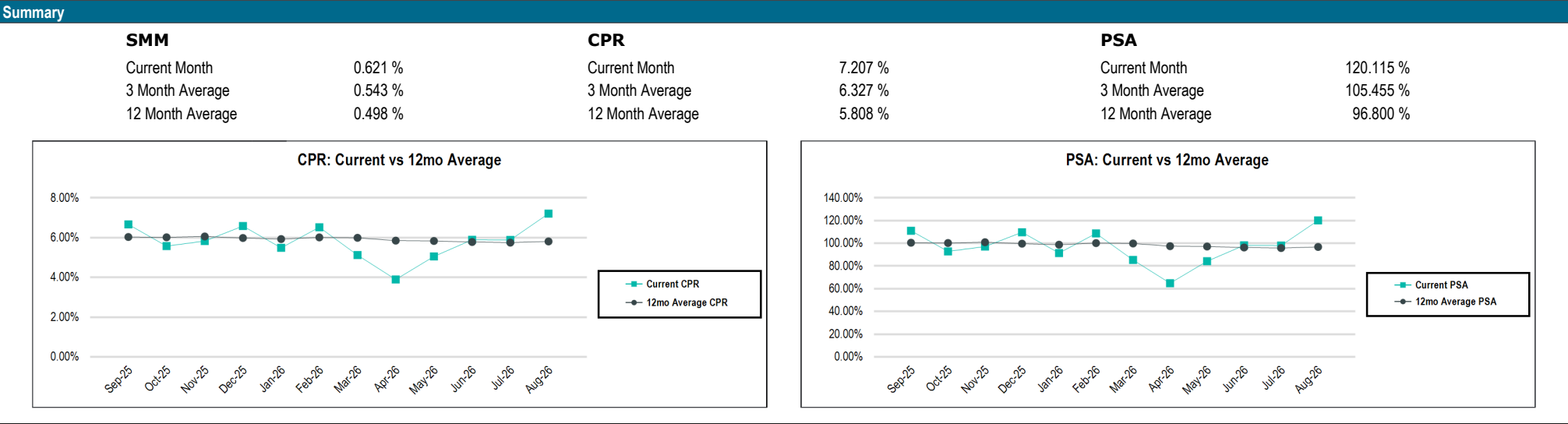
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ 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
Series 2016-C06



Distribution Date: 25-Aug-2026
03-Aug-2026 11:22:59 AM

Prepayment Rates



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

Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C06



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
158	26,368,585.30

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

Distribution Date: 25-Aug-2026
03-Aug-2026 11:22:59 AM

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	

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-2026
 03-Aug-2026 11:22:59 AM

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>

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

Distribution Date: 25-Aug-2026
03-Aug-2026 11:22:59 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C06



Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification
The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment. Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches. Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.