

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: 27-Jun-2022
 07-Jun-2022 11:43:20 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		05/31/2022	0.00000 %	6,543,192,167.70	0.00	119,694,196.06	0.00	6,423,497,971.65	119,694,196.06	0.00
1M-1	30711XDP6	06/24/2022	2.30571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	06/24/2022	5.25571 %	287,494,137.48	1,385,070.33	10,925,533.47	0.00	276,568,604.01	12,310,603.80	0.00
1M-2H		05/31/2022	0.00000 %	15,132,065.94	0.00	575,058.31	0.00	14,557,007.63	575,058.31	0.00
1M-2A	30711XDQ4	06/24/2022	5.25571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XDT8	06/24/2022	3.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	30711XDU5	06/24/2022	3.75571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	30711XDV3	06/24/2022	3.25571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	30711XDW1	06/24/2022	2.75571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	30711XDX9	06/24/2022	2.25571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XDR2	06/24/2022	5.25571 %	287,494,137.48	1,385,070.33	10,925,533.47	0.00	276,568,604.01	12,310,603.80	0.00
1M-BH		05/31/2022	0.00000 %	15,132,065.94	0.00	575,058.31	0.00	14,557,007.63	575,058.31	0.00
1B	30711XDY7	06/24/2022	10.25571 %	79,297,535.55	734,907.71	0.00	(30,510.25)	79,328,045.80	734,907.71	671,954.20
1B-H		05/31/2022	0.00000 %	249,030,508.51	0.00	0.00	(95,816.15)	249,126,324.66	0.00	2,110,243.34
Totals				7,476,772,618.60	3,505,048.37	142,695,379.62	(126,326.40)	7,334,203,565.39	146,200,427.99	2,782,197.54

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 27-Jun-2022
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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	6,543,192,167.70	14,521,997.62	105,172,198.43	0.00	0.00	119,694,196.06	6,423,497,971.65	0.20200498	119,694,196.06
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	287,494,137.48	1,330,322.75	9,595,210.72	0.00	0.00	10,925,533.47	276,568,604.01	0.50223198	10,925,533.47
1M-2H	28,984,995.00	15,132,065.94	70,020.67	505,037.64	0.00	0.00	575,058.31	14,557,007.63	0.50222564	575,058.31
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	287,494,137.48	1,330,322.75	9,595,210.72	0.00	0.00	10,925,533.47	276,568,604.01	0.76426557	10,925,533.47
1M-BH	19,047,054.00	15,132,065.94	70,020.67	505,037.64	0.00	0.00	575,058.31	14,557,007.63	0.76426557	575,058.31
1B	80,000,000.00	79,297,535.55	0.00	0.00	0.00	(30,510.25)	(30,510.25)	79,328,045.80	0.99160057	0.00
1B-H	251,236,568.00	249,030,508.51	0.00	0.00	0.00	(95,816.15)	(95,816.15)	249,126,324.66	0.99160057	0.00
Totals	34,458,536,874.00	7,476,772,618.60	17,322,684.46	125,372,695.15	0.00	(126,326.40)	142,569,053.22	7,334,203,565.39	0.21284141	142,695,379.62

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1A-H	31,798,710,605.00	205.76910331	0.45668511	3.30743594	0.00000000	0.00000000	3.76412105	202.00498226	0.20200498	3.76412105
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	522.07209187	2.41578624	17.42432655	0.00000000	0.00000000	19.84011279	502.23197908	0.50223198	19.84011279
1M-2H	28,984,995.00	522.06550113	2.41575581	17.42410651	0.00000000	0.00000000	19.83986231	502.22563882	0.50222564	19.83986231
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	794.45702931	3.67619413	26.51526278	0.00000000	0.00000000	30.19145691	764.26557239	0.76426557	30.19145691
1M-BH	19,047,054.00	794.45702942	3.67619423	26.51526268	0.00000000	0.00000000	30.19145690	764.26557251	0.76426557	30.19145690
1B	80,000,000.00	991.21919438	0.00000000	0.00000000	0.00000000	(0.38137813)	(0.38137813)	991.60057250	0.99160057	0.00000000
1B-H	251,236,568.00	991.21919429	0.00000000	0.00000000	0.00000000	(0.38137820)	(0.38137820)	991.60057249	0.99160057	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 %	6,543,192,167.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,423,497,971.65
1M-1	N/A	N/A	2.30571 %	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	05/25/22 - 06/26/22	33	5.25571 %	287,494,137.48	1,385,070.33	0.00	0.00	0.00	0.00	1,385,070.33	0.00	276,568,604.01
1M-2H	N/A	N/A	0.00000 %	15,132,065.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,557,007.63
1M-2A	N/A	N/A	5.25571 %	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	3.75571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	N/A	N/A	3.25571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	N/A	N/A	2.75571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	N/A	N/A	2.25571 %	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	05/25/22 - 06/26/22	33	5.25571 %	287,494,137.48	1,385,070.33	0.00	0.00	0.00	0.00	1,385,070.33	0.00	276,568,604.01
1M-BH	N/A	N/A	0.00000 %	15,132,065.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,557,007.63
1B	05/25/22 - 06/26/22	33	10.25571 %	79,297,535.55	745,481.48	0.00	0.00	10,573.77	0.00	734,907.71	89,891.07	79,328,045.80
1B-H	N/A	N/A	0.00000 %	249,030,508.51	0.00	0.00	0.00	0.00	0.00	0.00	0.00	249,126,324.66
Totals					3,515,622.14	0.00	0.00	10,573.77	0.00	3,505,048.37	89,891.07	

(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 %	205.76910331	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	202.00498226
1M-1	393,343,000.00	2.30571 %	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	5.25571 %	522.07209187	2.51520456	0.00000000	0.00000000	0.00000000	0.00000000	2.51520456	0.00000000	502.23197908
1M-2H	28,984,995.00	0.00000 %	522.06550113	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	502.22563882
1M-2A	188,804,000.00	5.25571 %	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	3.75571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	188,804,000.00	3.25571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	188,804,000.00	2.75571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	188,804,000.00	2.25571 %	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	5.25571 %	794.45702931	3.82748278	0.00000000	0.00000000	0.00000000	0.00000000	3.82748278	0.00000000	764.26557239
1M-BH	19,047,054.00	0.00000 %	794.45702942	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	764.26557251
1B	80,000,000.00	10.25571 %	991.21919438	9.31851850	0.00000000	0.00000000	0.13217213	0.00000000	9.18634638	1.12363838	991.60057250
1B-H	251,236,568.00	0.00000 %	991.21919429	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.60057249

(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	12,938,351.77
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	126,326.40
Total Deposits	13,064,678.17
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	13,045,511.51
Total Withdrawals (Pool Distribution Amount)	13,064,678.17
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	131,068,461.44
Total Principal Reduction Cumulative	26,080,578,927.07
Scheduled Principal Current	15,922,341.04
Scheduled Principal Cumulative	2,404,569,623.27
Unscheduled Principal Current	115,272,446.80
Unscheduled Principal Cumulative	23,673,231,630.30
Senior Reduction Amount	119,694,196.06
Subordinate Reduction Amount	11,500,591.78
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	126,326.40
Modification Loss Amount	43,780.26
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	42037
Period Reference Pool Removal Loan Count	611
Period Ending Loan Count	41426
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	7,043,077,953.71
Period PIF Loan Count Current	609
PIF Loan Count Cumulative	101885
Period PIF Loan UPB Current	109,161,629.66
PIF Loan UPB Cumulative	22,837,118,931.07
Period Partial Prepayment Amount	6,029,537.81
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	303,148.97
Credit Event Amount Cumulative	14,624,236.47
Total Active Modified Loan Count	641
Total Active Modified Loan UPB	146,267,459.13
LIBOR	1.005710%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.205166%
Subordinate Percentage	8.794834%
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 %	8.800000 %
1M-1	0.00	0.00	2.750000 %	8.790000 %	8.800000 %
1M-1H	0.00	0.00	2.750000 %	8.790000 %	8.800000 %
1M-2	0.00	0.00	1.000000 %	4.580000 %	4.660000 %
1M-2H	0.00	0.00	1.000000 %	4.580000 %	4.660000 %
1M-2A	0.00	0.00	2.150000 %	8.790000 %	8.800000 %
1M-2B	0.00	0.00	1.000000 %	4.580000 %	4.660000 %
1B	0.00	30,510.25	0.000000 %	0.000000 %	0.000000 %
1B-H	0.00	95,816.15	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	357	63,925,867.15	0.861778 %	0.907641 %
60 Days	95	16,749,797.70	0.229325 %	0.237819 %
90 Days	69	11,599,298.55	0.166562 %	0.164691 %
120 Days	56	10,075,498.59	0.135181 %	0.143055 %
150 Days	36	6,357,466.98	0.086902 %	0.090265 %
180+ Days	455	94,594,995.11	1.098344 %	1.343092 %
Totals	1068	203,302,924.08	2.578091 %	2.886564 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	162	41,843,380.89	43,780.26	0.104629

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036663560	203,626.53	189.20	0.092915
Summary	0036664364	91,967.96	27.64	0.030054
Summary	0036665087	116,946.42	146.18	0.124997
Summary	0036666232	227,523.47	211.41	0.092918
Summary	0036668042	328,682.54	486.18	0.147918
Summary	0036668479	97,417.58	142.07	0.145836
Summary	0036670108	237,165.87	321.16	0.135416
Summary	0036670159	425,980.42	31.38	0.007367
Summary	0036670186	497,259.60	228.51	0.045954
Summary	0036670626	147,624.26	138.40	0.093752
Summary	0036675424	415,471.06	9.63	0.002318
Summary	0036676781	136,942.61	4.03	0.002943
Summary	0036677693	273,236.64	313.08	0.114582
Summary	0036677812	120,907.83	113.35	0.093749
Summary	0036677974	111,871.76	93.23	0.083336
Summary	0036679540	102,669.34	160.42	0.156249
Summary	0036679654	305,208.49	476.89	0.156251
Summary	0036680146	93,919.79	126.28	0.134455
Summary	0036681841	110,825.20	2.47	0.002229
Summary	0036682606	254,525.55	344.67	0.135417
Summary	0036684697	234,597.20	146.62	0.062499
Summary	0036686627	216,348.35	247.90	0.114584
Summary	0036686919	490,343.83	510.77	0.104166
Summary	0036687365	253,660.85	242.42	0.095569
Summary	0036687474	249,325.89	467.49	0.187502

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036687810	482,599.33	653.52	0.135417
Summary	0036688981	274,758.19	159.30	0.057978
Summary	0036688982	269,920.97	156.06	0.057817
Summary	0036689874	88,830.37	64.77	0.072914
Summary	0036691704	95,097.26	158.50	0.166671
Summary	0036691819	146,986.29	183.73	0.124998
Summary	0036691889	176,249.58	257.03	0.145833
Summary	0036691892	242,350.01	5.09	0.002100
Summary	0036692371	167,163.60	30.99	0.018539
Summary	0036694153	109,967.69	171.82	0.156246
Summary	0036694840	396,428.64	454.24	0.114583
Summary	0036695236	255,845.27	293.16	0.114585
Summary	0036696099	385,179.83	320.98	0.083333
Summary	0036696687	275,704.22	373.35	0.135417
Summary	0036696693	245,471.59	409.12	0.166667
Summary	0036697128	156,268.23	244.17	0.156251
Summary	0036697350	445,740.37	557.18	0.125001
Summary	0036698848	279,985.41	87.50	0.031252
Summary	0036699380	402,096.00	271.45	0.067509
Summary	0036700284	161,253.85	65.37	0.040539
Summary	0036700346	286,595.13	116.34	0.040594
Summary	0036701733	203,824.34	339.71	0.166668
Summary	0036701991	341,334.66	391.11	0.114583
Summary	0036702046	418,460.08	479.49	0.114584
Summary	0036702190	370,860.75	386.31	0.104166
Summary	0036705841	204,795.98	190.29	0.092917
Summary	0036707236	312,856.87	228.12	0.072915
Summary	0036707359	415,919.61	220.00	0.052895
Summary	0036707891	531,786.21	720.13	0.135417
Summary	0036708904	189,950.03	157.29	0.082806
Summary	0036709256	105,014.29	4.78	0.004552
Summary	0036710307	383,805.64	519.74	0.135417
Summary	0036710486	201,227.08	167.69	0.083334
Summary	0036710652	695,033.10	1,158.39	0.166667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036710817	133,494.82	162.80	0.121952
Summary	0036711111	97,723.42	162.87	0.166664
Summary	0036711897	265,210.88	276.26	0.104166
Summary	0036712307	86,904.28	90.53	0.104172
Summary	0036714621	136,543.56	56.89	0.041664
Summary	0036714886	185,839.57	212.94	0.114583
Summary	0036715529	330,483.05	275.40	0.083333
Summary	0036717200	93,169.32	97.05	0.104165
Summary	0036717979	75,856.56	1.64	0.002162
Summary	0036717980	106,900.82	77.95	0.072918
Summary	0036718547	97,560.05	111.79	0.114586
Summary	0036719528	249,046.18	233.48	0.093750
Summary	0036721278	49,758.31	2.23	0.004482
Summary	0036721332	146,311.04	90.23	0.061670
Summary	0036721920	405,441.66	633.50	0.156249
Summary	0036726548	361,720.37	602.87	0.166667
Summary	0036726613	223,291.07	325.63	0.145832
Summary	0036726858	79,461.82	1.38	0.001737
Summary	0036726864	81,881.00	1.47	0.001795
Summary	0036726965	130,883.23	204.51	0.156254
Summary	0036727654	292,960.52	335.68	0.114582
Summary	0036727897	418,689.91	305.29	0.072916
Summary	0036727938	94,040.47	88.16	0.093747
Summary	0036728455	240,146.91	350.21	0.145832
Summary	0036728856	358,192.69	101.59	0.028362
Summary	0036729201	203,950.68	318.67	0.156249
Summary	0036729769	113,819.21	225.27	0.197919
Summary	0036730436	159,464.43	41.06	0.025749
Summary	0036731292	67,782.52	75.81	0.111843
Summary	0036733179	193,366.69	322.28	0.166668
Summary	0036733434	302,233.73	346.31	0.114584
Summary	0036734087	237,676.88	272.34	0.114584
Summary	0036734089	236,482.13	270.97	0.114584
Summary	0036735515	383,311.90	202.82	0.052913

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036736737	118,091.99	184.52	0.156251
Summary	0036737002	248,908.35	311.14	0.125002
Summary	0036737079	202,851.46	4.00	0.001972
Summary	0036737100	215,710.37	224.70	0.104167
Summary	0036737251	358,884.37	448.61	0.125001
Summary	0036738544	517,836.75	1,082.08	0.208962
Summary	0036739520	431,425.84	719.04	0.166666
Summary	0036740001	546,840.19	740.51	0.135416
Summary	0036740652	275,271.11	344.09	0.125000
Summary	0036740704	266,386.17	360.73	0.135416
Summary	0036741703	548,250.81	513.99	0.093751
Summary	0036743177	300,732.28	284.17	0.094493
Summary	0036743438	362,491.44	453.11	0.124999
Summary	0036763641	401,988.28	334.99	0.083333
Summary	0036763775	379,059.78	434.34	0.114584
Summary	0036764527	407,210.98	130.00	0.031924
Summary	0036768313	257,241.16	81.10	0.031527
Summary	0036768909	246,626.12	282.59	0.114582
Summary	0036769551	144,782.75	150.82	0.104170
Summary	0036771258	288,133.15	300.14	0.104167
Summary	0036771469	292,571.84	396.19	0.135416
Summary	0036771550	354,837.73	554.43	0.156249
Summary	0036772030	77,145.76	56.25	0.072914
Summary	0036772215	131,570.30	150.76	0.114585
Summary	0036773483	298,151.77	279.52	0.093751
Summary	0036775598	300,929.28	438.86	0.145835
Summary	0036778807	223,179.55	209.23	0.093750
Summary	0036781891	179,421.11	205.59	0.114585
Summary	0036783061	529,896.10	492.36	0.092916
Summary	0036784112	354,870.33	628.42	0.177084
Summary	0036784261	139,424.62	2.77	0.001987
Summary	0036787268	197,762.56	82.40	0.041666
Summary	0036788323	134,038.10	33.36	0.024888
Summary	0036788820	231,738.25	193.12	0.083335

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036789381	478,024.56	497.94	0.104166
Summary	0036790523	228,788.50	238.32	0.104166
Summary	0036790673	243,901.01	146.66	0.060131
Summary	0036791345	282,835.34	294.62	0.104167
Summary	0036792116	160,588.91	49.09	0.030569
Summary	0036794051	269,652.93	224.71	0.083333
Summary	0036794386	106,726.27	144.53	0.135421
Summary	0036795798	256,592.30	124.69	0.048595
Summary	0036809877	97,101.13	108.52	0.111760
Summary	0036811895	633,455.01	923.79	0.145834
Summary	0036812307	275,278.05	372.77	0.135416
Summary	0036813422	249,139.63	207.62	0.083335
Summary	0036814594	284,535.02	207.47	0.072915
Summary	0036815519	277,021.15	10.86	0.003920
Summary	0036817708	247,498.35	335.15	0.135415
Summary	0036818087	191,830.00	139.88	0.072919
Summary	0036818768	177,902.02	203.85	0.114586
Summary	0036819445	475,272.04	643.60	0.135417
Summary	0036820561	222,017.13	370.03	0.166667
Summary	0036821549	273,028.14	369.73	0.135418
Summary	0036822580	261,809.53	245.45	0.093751
Summary	0036828318	285,723.11	297.63	0.104167
Summary	0036830125	543,893.02	679.87	0.125001
Summary	0036830438	360,022.31	337.52	0.093750
Summary	0036830637	294,846.98	368.56	0.125000
Summary	0036831044	287,436.32	538.94	0.187499
Summary	0036833935	420,301.22	437.81	0.104166
Summary	0036834941	233,796.57	267.89	0.114583
Summary	0036836932	395,290.35	288.23	0.072916
Summary	0036837371	328,962.16	479.74	0.145834
Summary	0036838095	273,530.63	370.41	0.135418
Summary	0036839527	95,652.91	63.70	0.066595
Summary	0036840698	252,574.04	289.41	0.114584
Summary	0036840873	89,264.68	60.09	0.067317

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036840896	221,819.73	277.27	0.124998

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	303,148.97	15,270.07	5.037

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036684328	189,441.48	15,698.26	8.287
0036775118	113,707.49	(428.19)	(0.377)

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	481,776.03	(141,596.47)	145,322.87	30.164

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036692175	42,276.78	2,155.28	(138.68)	(0.328)
0036697885	439,499.25	(143,751.75)	145,461.55	33.097

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
96	14,624,236.47	2,782,199.29	19.025

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
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	195,880.52	50.981
0036683590	142,048.58	98,415.94	69.283

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036684328	189,441.48	15,698.26	8.287
0036685102	83,070.58	23,652.40	28.473
0036685490	96,820.62	1,047.74	1.082
0036685978	49,345.03	(31,649.65)	(64.139)
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
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	(138.68)	(0.328)
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
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
0036713322	110,611.35	59,543.37	53.831
0036713466	201,695.23	7,296.66	3.618
0036718163	144,270.43	57,124.76	39.596
0036720867	110,491.24	83,557.51	75.624

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0036736222	258,208.46	28,471.40	11.027
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
0036775118	113,707.49	(428.19)	(0.377)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036792329	306,423.88	46,656.50	15.226
0036795495	309,035.77	(13,878.36)	(4.491)
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
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)
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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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	4	784,925.00	(126,326.40)	(0.002 %)	0	0.00	0.00	0.000 %	4	784,925.00	(126,326.40)	(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	0036684328	199,000.00	5.250 %	NY	75.00	360	189,441.48	05/31/2022	15,698.26	15,698.26
Summary	0036692175	38,000.00	4.750 %	NH	75.00	360	42,276.78	02/28/2022	2,155.28	(138.68)
Summary	0036697885	480,000.00	3.375 %	NY	80.00	360	439,499.25	06/30/2021	(143,751.75)	145,461.55
Summary	0036775118	120,000.00	4.625 %	IN	80.00	360	113,707.49	05/31/2022	(428.19)	(428.19)

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.

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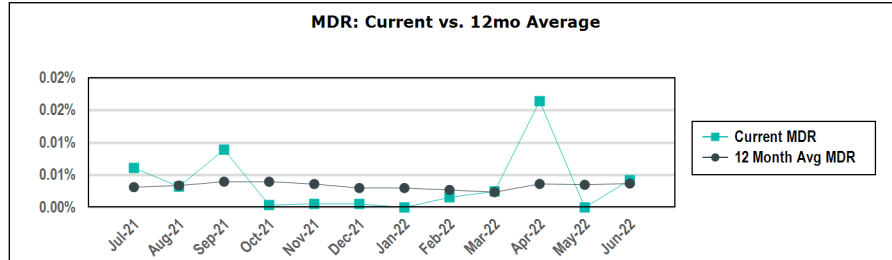
Distribution Date: 27-Jun-2022
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Realized Loss Report - Collateral

Summary

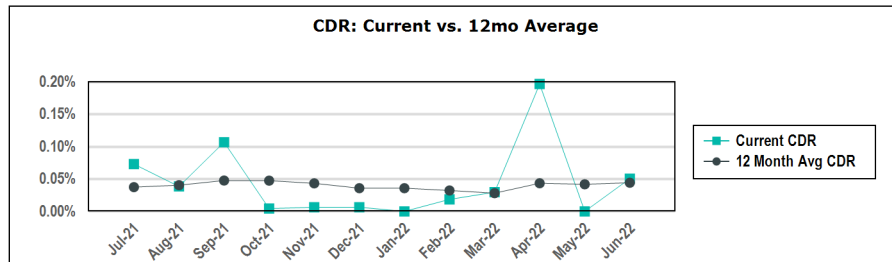
MDR

Current Month 0.004 %
 3 Month Average 0.007 %
 12 Month Average 0.004 %



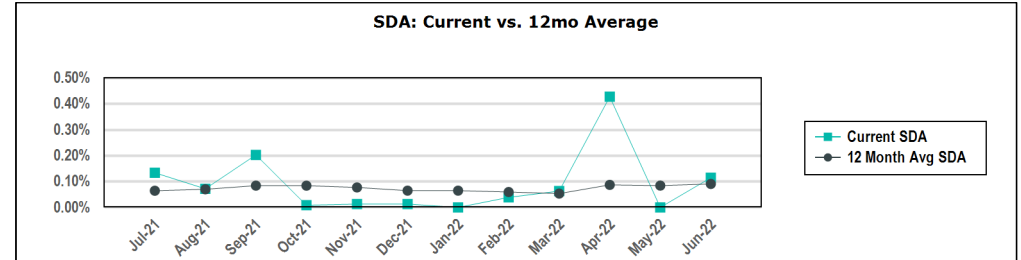
CDR

Current Month 0.051 %
 3 Month Average 0.083 %
 12 Month Average 0.044 %



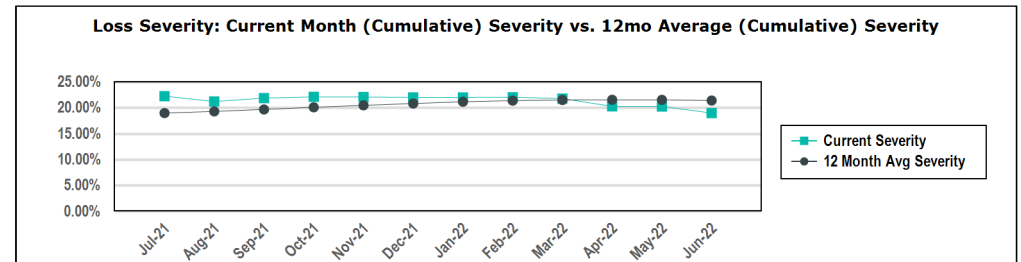
SDA

Current Month 0.115 %
 3 Month Average 0.181 %
 12 Month Average 0.091 %



Loss Severity

Current Month (Cumulative) 19.025 %
 3 Month Average (Cumulative) 19.883 %
 12 Month Average (Cumulative) 21.446 %



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

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Prepayment Rates

Summary

SMM

Current Month	1.609 %
3 Month Average	1.910 %
12 Month Average	2.837 %

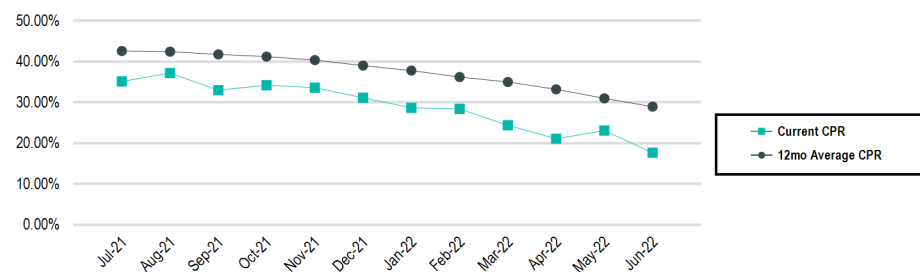
CPR

Current Month	17.684 %
3 Month Average	20.629 %
12 Month Average	28.981 %

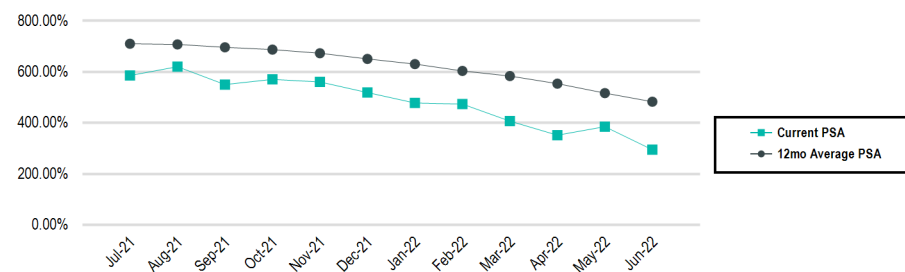
PSA

Current Month	294.726 %
3 Month Average	343.820 %
12 Month Average	483.015 %

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

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

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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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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

Series 2016-C06



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.