

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-Nov-2022
 07-Nov-2022 6:00:16 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		10/31/2022	0.00000 %	6,096,314,416.86	0.00	65,207,163.05	0.00	6,031,107,253.81	65,207,163.05	0.00
1M-1	30711XDP6	11/23/2022	4.88557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	11/23/2022	7.83557 %	49,846,883.85	336,331.70	1,205,573.23	0.00	48,641,310.62	1,541,904.93	0.00
1M-2H		10/31/2022	0.00000 %	209,787,762.11	0.00	5,073,827.91	0.00	204,713,934.20	5,073,827.91	0.00
1M-2A	30711XDQ4	11/23/2022	7.83557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XDT8	11/23/2022	3.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	30711XDU5	11/23/2022	6.33557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	30711XDV3	11/23/2022	5.83557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	30711XDW1	11/23/2022	5.33557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	30711XDX9	11/23/2022	4.83557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XDR2	11/23/2022	7.83557 %	49,846,883.85	336,331.70	1,205,573.23	0.00	48,641,310.62	1,541,904.93	0.00
1M-BH		10/31/2022	0.00000 %	209,787,762.11	0.00	5,073,827.91	0.00	204,713,934.20	5,073,827.91	0.00
1B	30711XDY7	11/23/2022	12.83557 %	79,311,364.26	858,150.25	0.00	14,042.13	79,297,322.13	858,150.25	702,677.87
1B-H		10/31/2022	0.00000 %	249,073,936.99	0.00	0.00	44,098.70	249,029,838.29	0.00	2,206,729.71
Totals				6,943,969,010.03	1,530,813.65	77,765,965.33	58,140.83	6,866,144,903.87	79,296,778.98	2,909,407.58

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

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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	6,096,314,416.86	14,422,607.24	50,784,555.81	0.00	0.00	65,207,163.05	6,031,107,253.81	0.18966515	65,207,163.05
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	49,846,883.85	267,081.52	938,491.71	0.00	0.00	1,205,573.23	48,641,310.62	0.43707287	1,205,573.23
1M-2H	468,375,205.00	209,787,762.11	1,124,050.91	3,949,776.99	0.00	0.00	5,073,827.91	204,713,934.20	0.43707253	5,073,827.91
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	49,846,883.85	267,081.52	938,491.71	0.00	0.00	1,205,573.23	48,641,310.62	0.66511047	1,205,573.23
1M-BH	307,789,374.38	209,787,762.11	1,124,050.91	3,949,776.99	0.00	0.00	5,073,827.91	204,713,934.20	0.66511047	5,073,827.91
1B	80,000,000.00	79,311,364.26	0.00	0.00	0.00	14,042.13	14,042.13	79,297,322.13	0.99121653	0.00
1B-H	251,236,568.00	249,073,936.99	0.00	0.00	0.00	44,098.70	44,098.70	249,029,838.29	0.99121653	0.00
Totals	33,855,945,315.52	6,943,969,010.03	17,204,872.10	60,561,093.21	0.00	58,140.83	77,824,106.16	6,866,144,903.87	0.20280470	77,765,965.33

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

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1A-H	31,798,710,605.00	191.71577403	0.45355950	1.59706337	0.00000000	0.00000000	2.05062287	189.66515117	0.18966515	2.05062287
1M-1	393,343,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,702,711.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	111,288,790.00	447.90570416	2.39989598	8.43294019	0.00000000	0.00000000	10.83283617	437.07286799	0.43707287	10.83283617
1M-2H	468,375,205.00	447.90535423	2.39989414	8.43293357	0.00000000	0.00000000	10.83282773	437.07252650	0.43707253	10.83282773
1M-2A	38,156,110.38	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2I	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2R	38,156,110.38	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	38,156,110.38	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	38,156,110.38	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	38,156,110.38	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	160,585,830.62	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	73,132,679.62	681.59520626	3.65201332	12.83272697	0.00000000	0.00000000	16.48474029	665.11046597	0.66511047	16.48474029
1M-BH	307,789,374.38	681.59520624	3.65201337	12.83272692	0.00000000	0.00000000	16.48474032	665.11046592	0.66511047	16.48474032
1B	80,000,000.00	991.39205325	0.00000000	0.00000000	0.00000000	0.17552663	0.17552663	991.21652663	0.99121653	0.00000000
1B-H	251,236,568.00	991.39205321	0.00000000	0.00000000	0.00000000	0.17552660	0.17552660	991.21652661	0.99121653	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 %	6,096,314,416.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,031,107,253.81
1M-1	N/A	N/A	4.88557 %	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	10/25/22 - 11/24/22	31	7.83557 %	49,846,883.85	336,331.70	0.00	0.00	0.00	0.00	336,331.70	0.00	48,641,310.62
1M-2H	N/A	N/A	0.00000 %	209,787,762.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	204,713,934.20
1M-2A	N/A	N/A	7.83557 %	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	6.33557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	N/A	N/A	5.83557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	N/A	N/A	5.33557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	N/A	N/A	4.83557 %	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	10/25/22 - 11/24/22	31	7.83557 %	49,846,883.85	336,331.70	0.00	0.00	0.00	0.00	336,331.70	0.00	48,641,310.62
1M-BH	N/A	N/A	0.00000 %	209,787,762.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	204,713,934.20
1B	10/25/22 - 11/24/22	31	12.83557 %	79,311,364.26	876,616.77	0.00	0.00	18,466.52	0.00	858,150.25	173,332.18	79,297,322.13
1B-H	N/A	N/A	0.00000 %	249,073,936.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	249,029,838.29
Totals					1,549,280.17	0.00	0.00	18,466.52	0.00	1,530,813.65	173,332.18	

(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 %	191.71577403	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	189.66515117
1M-1	393,343,000.00	4.88557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,702,711.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	111,288,790.00	7.83557 %	447.90570416	3.02215255	0.00000000	0.00000000	0.00000000	0.00000000	3.02215255	0.00000000	437.07286799
1M-2H	468,375,205.00	0.00000 %	447.90535423	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	437.07252650
1M-2A	38,156,110.38	7.83557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2I	0.00	3.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2R	38,156,110.38	6.33557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	38,156,110.38	5.83557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	38,156,110.38	5.33557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	38,156,110.38	4.83557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	160,585,830.62	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	73,132,679.62	7.83557 %	681.59520626	4.59892488	0.00000000	0.00000000	0.00000000	0.00000000	4.59892488	0.00000000	665.11046597
1M-BH	307,789,374.38	0.00000 %	681.59520624	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	665.11046592
1B	80,000,000.00	12.83557 %	991.39205325	10.95770963	0.00000000	0.00000000	0.23083150	0.00000000	10.72687813	2.16665225	991.21652663
1B-H	251,236,568.00	0.00000 %	991.39205321	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.21652661

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,059,377.43
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	417,985.24
Gains & Subsequent Recoveries (Realized Losses)	(58,140.83)
Total Deposits	2,419,221.84
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,400,055.18
Total Withdrawals (Pool Distribution Amount)	2,419,221.84
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	71,544,705.02
Total Principal Reduction Cumulative	26,510,867,221.77
Scheduled Principal Current	15,813,739.68
Scheduled Principal Cumulative	2,482,098,567.44
Unscheduled Principal Current	55,672,824.51
Unscheduled Principal Cumulative	24,025,863,770.79
Senior Reduction Amount	65,207,163.05
Subordinate Reduction Amount	6,279,401.14
Calculated Tranche Write-Down Amount	58,140.83
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	76,459.84
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	39674
Period Reference Pool Removal Loan Count	342
Period Ending Loan Count	39333
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	6,612,789,659.01
Period PIF Loan Count Current	338
PIF Loan Count Cumulative	103968
Period PIF Loan UPB Current	49,666,358.79
PIF Loan UPB Cumulative	23,161,053,344.54
Period Partial Prepayment Amount	5,671,078.99
Repurchase Prior CE Loan Count Curr	2
Repurchase Prior CE Loan Count Cum	157
Repurchase Prior Credit Event UPB Curr	417,985.24
Repurchase Prior Credit Event UPB Cum	26,299,625.14
Credit Event Amount Current	163,424.45
Credit Event Amount Cumulative	15,549,966.66
Total Active Modified Loan Count	707
Total Active Modified Loan UPB	165,778,998.19
LIBOR	3.585570%

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.203014%
Subordinate Percentage	8.796986%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	8.800000 %	8.800000 %
1M-1	0.00	0.00	2.750000 %	8.800000 %	8.800000 %
1M-1H	0.00	0.00	2.750000 %	8.800000 %	8.800000 %
1M-2	0.00	0.00	1.000000 %	4.910000 %	4.970000 %
1M-2H	0.00	0.00	1.000000 %	4.910000 %	4.970000 %
1M-2A	0.00	0.00	2.150000 %	8.800000 %	8.800000 %
1M-2B	0.00	0.00	1.000000 %	4.910000 %	4.970000 %
1B	14,042.13	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	44,098.70	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	376	68,894,812.98	0.955940 %	1.041842 %
60 Days	111	18,567,835.54	0.282206 %	0.280787 %
90 Days	44	7,579,058.78	0.111865 %	0.114612 %
120 Days	38	6,658,473.68	0.096611 %	0.100691 %
150 Days	28	4,722,524.84	0.071187 %	0.071415 %
180+ Days	266	50,942,259.83	0.676277 %	0.770360 %
Totals	863	157,364,965.65	2.194086 %	2.379706 %

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Series 2016-C06



Distribution Date: 25-Nov-2022
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	278	73,382,609.98	76,459.84	0.104193

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036662903	208,544.48	304.13	0.145835
Summary	0036663560	202,480.58	188.14	0.092918
Summary	0036664364	91,659.12	27.64	0.030155
Summary	0036665087	116,016.28	145.02	0.125000
Summary	0036665347	102,532.69	180.71	0.176246
Summary	0036666441	247,423.41	231.96	0.093750
Summary	0036666926	448,283.93	560.35	0.124999
Summary	0036668042	326,826.26	483.43	0.147917
Summary	0036668286	123,132.51	153.92	0.125004
Summary	0036668479	96,293.85	140.43	0.145835
Summary	0036670041	481,878.18	803.13	0.166667
Summary	0036670108	235,830.32	319.35	0.135415
Summary	0036670174	420,541.15	613.29	0.145834
Summary	0036670186	495,288.37	227.69	0.045971
Summary	0036670213	232,245.49	338.69	0.145833
Summary	0036670626	147,624.26	138.40	0.093752
Summary	0036676091	303,430.54	408.37	0.134584
Summary	0036677003	86,881.30	72.40	0.083332
Summary	0036677693	271,018.53	310.54	0.114583
Summary	0036677812	120,225.00	112.71	0.093749
Summary	0036677974	111,267.13	92.72	0.083331
Summary	0036678872	402,177.93	335.15	0.083334
Summary	0036679002	316,928.78	198.08	0.062500
Summary	0036679308	271,162.85	141.23	0.052083
Summary	0036679654	303,490.83	474.20	0.156249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036679868	255,692.32	266.35	0.104168
Summary	0036680146	93,620.53	126.09	0.134682
Summary	0036680422	159,297.20	182.53	0.114585
Summary	0036680491	405,380.07	506.73	0.125001
Summary	0036681841	109,773.39	2.47	0.002250
Summary	0036682606	252,831.30	342.38	0.135418
Summary	0036683593	142,232.57	162.97	0.114580
Summary	0036683724	265,323.09	165.83	0.062501
Summary	0036684573	427,830.34	267.39	0.062499
Summary	0036684697	233,112.28	145.70	0.062502
Summary	0036685882	143,141.44	33.52	0.023417
Summary	0036686395	181,084.47	264.08	0.145832
Summary	0036686627	215,122.21	246.49	0.114581
Summary	0036686919	487,537.47	507.85	0.104166
Summary	0036687474	247,839.10	464.70	0.187501
Summary	0036687810	479,785.72	649.71	0.135417
Summary	0036688202	374,400.39	273.00	0.072917
Summary	0036688562	185,121.87	327.82	0.177083
Summary	0036688981	273,764.65	159.30	0.058189
Summary	0036688982	268,944.39	156.06	0.058027
Summary	0036689490	100,344.46	10.45	0.010414
Summary	0036689874	88,368.20	64.44	0.072922
Summary	0036690760	421,326.68	438.88	0.104166
Summary	0036691704	94,562.09	157.60	0.166663
Summary	0036691750	119,380.03	187.56	0.157112
Summary	0036691819	146,174.27	182.72	0.125001
Summary	0036691889	175,257.66	255.58	0.145831
Summary	0036691892	240,149.57	5.09	0.002120
Summary	0036692371	166,389.04	30.99	0.018625
Summary	0036693428	107,437.50	78.34	0.072917
Summary	0036694153	109,386.46	170.92	0.156253
Summary	0036694840	394,181.43	451.67	0.114584
Summary	0036695236	254,405.41	291.51	0.114585
Summary	0036696099	383,019.69	319.18	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036696294	259,943.46	135.39	0.052084
Summary	0036696687	274,158.02	371.26	0.135418
Summary	0036697128	155,391.85	242.80	0.156250
Summary	0036697319	618,659.31	579.99	0.093749
Summary	0036697350	442,274.08	552.84	0.124999
Summary	0036697377	243,094.69	253.22	0.104165
Summary	0036697401	118,325.88	160.23	0.135414
Summary	0036697837	268,184.91	307.30	0.114585
Summary	0036698848	279,985.41	87.50	0.031252
Summary	0036699380	402,096.00	271.45	0.067509
Summary	0036700346	285,437.85	116.34	0.040758
Summary	0036700365	528,840.20	165.26	0.031250
Summary	0036701733	202,907.76	338.18	0.166667
Summary	0036701991	339,377.46	388.87	0.114583
Summary	0036702046	416,046.60	476.72	0.114583
Summary	0036702190	368,780.91	384.15	0.104168
Summary	0036702412	202,262.22	337.10	0.166665
Summary	0036703789	196,081.77	142.98	0.072919
Summary	0036704972	73,894.04	123.16	0.166671
Summary	0036705089	290,434.78	393.30	0.135418
Summary	0036705805	97,014.55	30.32	0.031253
Summary	0036705841	203,643.36	189.22	0.092917
Summary	0036707236	311,102.35	226.85	0.072918
Summary	0036707359	414,298.37	220.00	0.053102
Summary	0036707732	333,140.49	138.81	0.041667
Summary	0036707877	192,045.65	380.09	0.197916
Summary	0036707891	528,912.13	716.24	0.135418
Summary	0036708904	189,405.79	157.29	0.083044
Summary	0036709256	104,499.07	4.78	0.004574
Summary	0036710307	383,187.85	518.90	0.135417
Summary	0036710418	218,846.21	273.56	0.125001
Summary	0036710486	199,798.39	166.50	0.083334
Summary	0036711111	97,283.96	162.14	0.166667
Summary	0036711897	264,014.07	275.01	0.104165

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036712261	114,780.22	167.39	0.145835
Summary	0036712307	86,421.43	90.02	0.104164
Summary	0036713166	160,841.05	134.03	0.083331
Summary	0036714330	246,465.54	333.76	0.135419
Summary	0036714621	135,861.35	56.61	0.041667
Summary	0036714634	276,577.87	57.62	0.020833
Summary	0036714886	184,550.79	211.46	0.114581
Summary	0036715529	328,609.96	273.84	0.083333
Summary	0036715709	498,021.42	259.39	0.052084
Summary	0036716050	224,078.79	186.73	0.083332
Summary	0036716340	285,048.59	356.31	0.125000
Summary	0036717200	92,643.15	96.50	0.104163
Summary	0036717663	54,399.28	66.87	0.122924
Summary	0036717667	58,240.13	35.19	0.060422
Summary	0036717979	74,907.68	1.64	0.002189
Summary	0036717980	106,368.83	77.56	0.072916
Summary	0036718356	191,563.80	259.41	0.135417
Summary	0036718547	97,011.02	111.16	0.114585
Summary	0036718703	77,041.49	112.35	0.145831
Summary	0036719070	103,697.96	54.01	0.052084
Summary	0036719528	247,926.24	232.43	0.093750
Summary	0036720873	324,779.30	338.31	0.104166
Summary	0036721278	49,276.63	2.23	0.004525
Summary	0036721332	145,710.22	89.85	0.061663
Summary	0036721856	347,658.34	470.79	0.135417
Summary	0036721920	403,167.90	629.95	0.156250
Summary	0036722211	205,858.84	192.99	0.093749
Summary	0036722405	214,142.89	178.45	0.083332
Summary	0036723258	61,716.92	38.57	0.062495
Summary	0036725516	153,298.33	255.50	0.166668
Summary	0036726179	269,614.92	419.03	0.155418
Summary	0036726548	360,093.78	600.16	0.166668
Summary	0036726613	222,034.46	323.80	0.145833
Summary	0036726858	79,461.82	1.38	0.001737

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036726864	80,769.94	1.47	0.001820
Summary	0036726962	142,182.80	207.35	0.145833
Summary	0036726965	130,146.62	203.35	0.156247
Summary	0036726987	200,999.90	251.25	0.125000
Summary	0036727654	291,300.15	333.78	0.114583
Summary	0036727755	421,329.23	482.77	0.114583
Summary	0036727897	416,039.78	303.36	0.072916
Summary	0036727938	93,534.07	87.69	0.093752
Summary	0036728381	216,325.59	202.81	0.093752
Summary	0036728443	369,913.76	423.86	0.114583
Summary	0036728455	238,839.12	348.31	0.145835
Summary	0036728856	357,041.96	101.59	0.028453
Summary	0036729201	202,872.38	316.99	0.156251
Summary	0036729336	261,597.31	163.50	0.062501
Summary	0036729503	158,639.69	36.94	0.023285
Summary	0036729769	113,307.38	224.25	0.197913
Summary	0036730967	134,044.17	153.59	0.114582
Summary	0036731513	231,522.61	313.52	0.135417
Summary	0036732942	485,598.69	556.42	0.114584
Summary	0036733179	192,282.28	320.47	0.166666
Summary	0036733434	300,535.62	344.36	0.114582
Summary	0036734087	236,343.97	270.81	0.114583
Summary	0036734089	235,155.90	269.45	0.114584
Summary	0036734294	450,579.41	516.29	0.114584
Summary	0036734356	274,086.39	199.85	0.072915
Summary	0036734426	522,174.98	380.75	0.072916
Summary	0036734645	593,403.36	865.38	0.145833
Summary	0036734876	191,615.19	299.40	0.156251
Summary	0036735515	383,311.90	202.82	0.052913
Summary	0036736250	240,707.37	275.81	0.114583
Summary	0036736737	117,165.83	183.07	0.156249
Summary	0036737002	233,845.08	292.31	0.125002
Summary	0036737079	200,841.99	4.00	0.001992
Summary	0036737100	213,680.59	222.58	0.104165

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036737251	356,857.52	446.07	0.124999
Summary	0036737952	589,489.83	491.24	0.083333
Summary	0036738544	515,212.53	1,077.98	0.209230
Summary	0036739520	429,478.95	715.80	0.166667
Summary	0036740001	543,143.86	735.51	0.135417
Summary	0036740452	61,943.99	83.88	0.135413
Summary	0036740652	273,721.91	342.15	0.124999
Summary	0036740704	264,881.72	358.69	0.135415
Summary	0036741703	544,801.90	510.75	0.093750
Summary	0036743177	248,720.53	235.41	0.094648
Summary	0036743438	360,444.24	450.56	0.125001
Summary	0036763641	399,733.88	333.11	0.083333
Summary	0036764527	405,385.49	130.00	0.032068
Summary	0036764589	450,172.10	290.04	0.064429
Summary	0036766879	208,322.76	260.40	0.124998
Summary	0036767071	403,709.52	252.32	0.062500
Summary	0036768313	256,677.64	81.10	0.031596
Summary	0036768909	245,215.95	280.98	0.114585
Summary	0036768957	164,816.55	206.02	0.125000
Summary	0036769551	143,537.61	149.52	0.104168
Summary	0036769622	295,462.48	153.89	0.052084
Summary	0036770770	328,922.34	342.63	0.104167
Summary	0036770954	183,894.45	172.40	0.093749
Summary	0036771258	286,505.87	298.44	0.104165
Summary	0036771469	290,931.06	393.97	0.135417
Summary	0036771550	352,828.63	551.29	0.156249
Summary	0036772030	75,930.73	55.37	0.072922
Summary	0036772215	131,126.02	150.25	0.114584
Summary	0036772583	298,780.09	248.98	0.083332
Summary	0036773221	81,834.34	68.20	0.083339
Summary	0036773327	452,786.71	707.48	0.156250
Summary	0036773483	296,452.01	277.92	0.093749
Summary	0036773709	196,272.13	163.56	0.083333
Summary	0036775189	164,575.84	34.29	0.020835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036775598	296,029.06	431.71	0.145834
Summary	0036777110	301,092.22	345.00	0.114583
Summary	0036777650	152,516.59	222.42	0.145833
Summary	0036778245	276,723.27	288.25	0.104165
Summary	0036778393	176,672.02	147.23	0.083335
Summary	0036778489	614,933.14	576.50	0.093750
Summary	0036778807	221,923.55	208.05	0.093749
Summary	0036779809	525,765.88	383.37	0.072916
Summary	0036781044	136,989.21	99.89	0.072918
Summary	0036783041	112,997.19	117.71	0.104171
Summary	0036783061	526,226.27	488.95	0.092916
Summary	0036783457	337,298.80	243.14	0.072084
Summary	0036783884	281,905.72	264.29	0.093751
Summary	0036784112	351,925.96	623.20	0.177083
Summary	0036784261	138,802.22	2.77	0.001996
Summary	0036784524	349,457.30	364.02	0.104167
Summary	0036787199	104,152.48	130.19	0.124999
Summary	0036787268	195,423.80	81.43	0.041668
Summary	0036787671	169,963.66	123.93	0.072916
Summary	0036788323	133,352.74	33.29	0.024964
Summary	0036788682	362,793.82	453.49	0.124999
Summary	0036788820	230,438.63	192.03	0.083332
Summary	0036789161	206,163.03	214.75	0.104165
Summary	0036789381	475,294.50	495.10	0.104167
Summary	0036789896	217,810.71	226.89	0.104168
Summary	0036790523	227,496.38	236.98	0.104169
Summary	0036790673	242,615.41	145.99	0.060173
Summary	0036790993	398,599.65	456.73	0.114584
Summary	0036791345	281,249.19	292.97	0.104167
Summary	0036792116	159,859.09	49.09	0.030708
Summary	0036793855	226,127.95	235.55	0.104167
Summary	0036794051	268,124.68	223.44	0.083334
Summary	0036794145	217,333.76	271.67	0.125001
Summary	0036794386	106,115.90	143.70	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036794645	364,255.37	227.66	0.062500
Summary	0036795353	125,830.49	104.86	0.083334
Summary	0036795798	255,593.69	124.69	0.048784
Summary	0036808055	378,482.72	354.83	0.093751
Summary	0036809076	385,953.69	361.83	0.093750
Summary	0036809983	349,885.79	473.80	0.135416
Summary	0036811528	610,542.77	572.38	0.093749
Summary	0036811895	629,902.54	918.61	0.145834
Summary	0036812307	273,728.84	370.67	0.135415
Summary	0036813422	247,817.57	206.51	0.083331
Summary	0036813885	139,036.48	144.83	0.104167
Summary	0036814375	304,937.84	349.41	0.114584
Summary	0036814594	283,244.05	206.53	0.072916
Summary	0036815344	546,916.27	569.70	0.104166
Summary	0036815519	272,166.15	10.86	0.003990
Summary	0036817708	246,100.59	333.26	0.135416
Summary	0036818087	190,946.53	139.23	0.072916
Summary	0036818705	206,907.24	172.42	0.083332
Summary	0036818768	176,897.27	202.69	0.114581
Summary	0036819445	472,606.41	639.99	0.135417
Summary	0036820561	220,714.48	367.86	0.166668
Summary	0036821091	283,553.13	413.51	0.145832
Summary	0036821117	305,605.64	445.67	0.145832
Summary	0036821419	242,203.05	302.75	0.124998
Summary	0036821549	270,812.03	366.72	0.135415
Summary	0036822580	259,445.98	243.23	0.093750
Summary	0036828318	284,120.77	295.96	0.104167
Summary	0036829041	365,227.41	304.36	0.083334
Summary	0036830125	540,241.19	675.30	0.125000
Summary	0036830488	356,973.83	334.66	0.093749
Summary	0036830637	293,050.89	366.31	0.124999
Summary	0036830975	152,923.86	175.23	0.114586
Summary	0036831044	287,436.32	538.94	0.187499
Summary	0036831197	246,490.09	282.44	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036833935	418,404.55	435.84	0.104167
Summary	0036834941	232,455.29	266.36	0.114585
Summary	0036836598	403,025.39	41.98	0.010416
Summary	0036836783	455,654.49	617.03	0.135416
Summary	0036836932	393,038.44	286.59	0.072917
Summary	0036837371	327,117.34	477.05	0.145835
Summary	0036838095	271,961.95	368.28	0.135416
Summary	0036838384	134,937.68	126.50	0.093747
Summary	0036839278	435,676.19	499.21	0.114583
Summary	0036839527	98,437.79	65.15	0.066184
Summary	0036840525	553,698.90	807.48	0.145834
Summary	0036840583	117,841.92	122.75	0.104165
Summary	0036840698	250,860.26	287.44	0.114582
Summary	0036840873	89,264.68	60.09	0.067317
Summary	0036840896	220,562.73	275.70	0.124998

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	163,424.45	80,375.71	49.182

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036724055	94,657.11	(695.43)	(0.735)
0036762436	68,767.34	81,071.14	117.892

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	447,358.97	(22,234.88)	13,310.68	2.975

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036670859	135,879.83	(7,485.27)	2,691.54	1.981
0036684328	189,441.48	(13,477.61)	8,255.24	4.358
0036730572	122,037.66	(1,272.00)	2,363.90	1.937

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 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



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
103	15,549,966.66	2,909,409.33	18.710

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036662884	271,973.96	(4,395.33)	(1.616)
0036664365	58,417.22	(17,716.51)	(30.328)
0036667180	131,872.38	29,128.41	22.088
0036668018	247,321.63	61,820.21	24.996
0036668836	287,394.22	49,442.52	17.204
0036670333	160,036.03	2,202.30	1.376
0036670529	247,426.91	8,079.55	3.265
0036670656	102,860.65	26,259.29	25.529
0036670859	135,879.83	2,691.54	1.981
0036671143	62,590.13	58,140.47	92.891
0036672808	164,669.15	82,809.41	50.288
0036674751	276,109.13	49,634.52	17.976
0036674957	56,463.00	21,159.01	37.474
0036674990	75,104.40	26,223.95	34.917
0036675587	30,083.04	3,109.36	10.336
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036683590	142,048.58	98,415.94	69.283
0036684328	189,441.48	8,255.24	4.358
0036685102	83,070.58	23,652.40	28.473
0036685490	96,820.62	1,047.74	1.082
0036685978	49,345.03	(31,649.65)	(64.139)
0036685979	47,660.62	17,762.79	37.269
0036686378	112,766.76	49,056.72	43.503
0036686628	359,057.87	9,557.36	2.662
0036688838	165,035.89	80,368.92	48.698
0036691343	84,684.49	755.60	0.892
0036691421	198.25	5,416.68	2,732.247
0036691600	119,696.08	31,776.75	26.548
0036691686	80,650.21	1,363.24	1.690
0036691699	87,407.72	45,412.66	51.955
0036691708	83,563.37	44,117.76	52.796
0036692175	42,276.78	4,687.83	11.088
0036692226	100,392.45	7,748.55	7.718
0036697681	123,283.28	31,431.85	25.496
0036697885	439,499.25	145,461.55	33.097
0036698003	69,191.88	634.43	0.917
0036702576	292,392.45	(782.31)	(0.268)
0036704535	114,235.24	10,694.23	9.362
0036705832	140,437.50	15,113.74	10.762
0036707503	170,654.84	3,696.31	2.166
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036718163	144,270.43	57,124.76	39.596
0036719147	106,512.65	643.19	0.604
0036720867	110,491.24	83,557.51	75.624
0036724055	94,657.11	(695.43)	(0.735)
0036726722	350,214.98	30,583.21	8.733
0036726946	107,170.02	30,777.50	28.718
0036727353	262,563.27	(3.56)	(0.001)
0036729962	84,479.89	2,183.51	2.585
0036730366	154,462.49	(261.06)	(0.169)
0036730572	122,037.66	2,363.90	1.937
0036731282	45,968.71	786.21	1.710
0036732374	98,996.41	3,888.54	3.928
0036734711	195,257.29	53,655.40	27.479
0036736222	258,208.46	28,471.40	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
0036762436	68,767.34	81,071.14	117.892
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	54,830.78	43.735
0036775118	113,707.49	(19.69)	(0.017)
0036778912	422,282.52	152,132.36	36.026

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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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Connecticut Avenue Securities

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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	5	610,783.42	58,140.83	0.001 %	0	0.00	0.00	0.000 %	5	610,783.42	58,140.83	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0036670859	151,000.00	4.000 %	AL	80.00	360	135,879.83	09/30/2022	(7,485.27)	2,691.54
Summary	0036684328	199,000.00	5.250 %	NY	75.00	360	189,441.48	05/31/2022	(13,477.61)	8,255.24
Summary	0036724055	98,000.00	4.750 %	CT	71.00	360	94,657.11	10/31/2022	(695.43)	(695.43)
Summary	0036730572	130,000.00	5.375 %	AZ	80.00	360	122,037.66	09/30/2022	(1,272.00)	2,363.90
Summary	0036762436	72,000.00	4.750 %	OH	80.00	360	68,767.34	10/31/2022	81,071.14	81,071.14

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

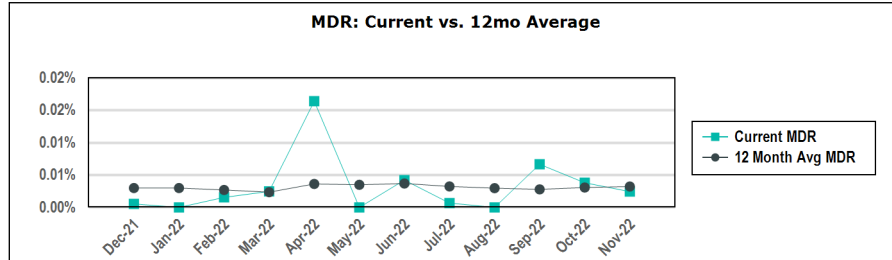
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Realized Loss Report - Collateral

Summary

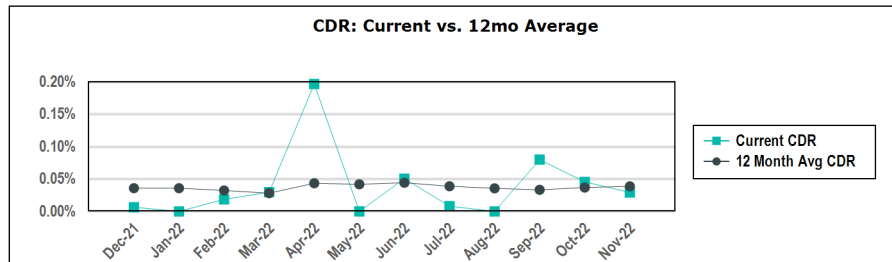
MDR

Current Month 0.002 %
 3 Month Average 0.004 %
 12 Month Average 0.003 %



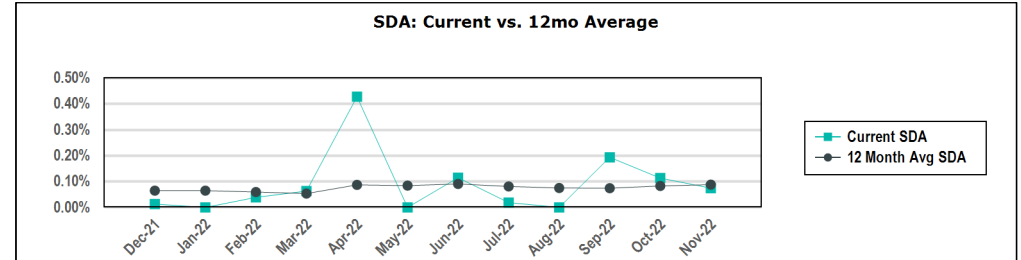
CDR

Current Month 0.029 %
 3 Month Average 0.052 %
 12 Month Average 0.039 %



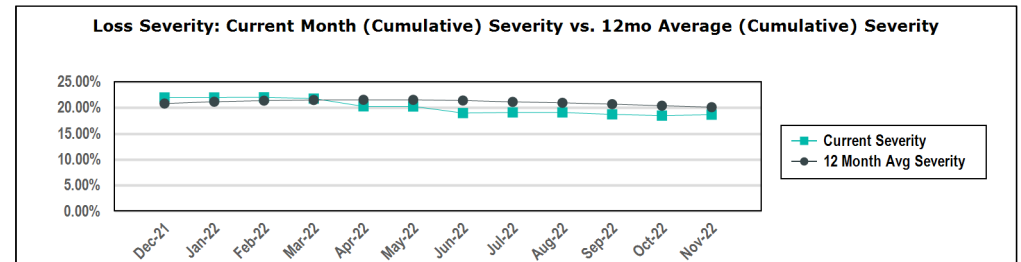
SDA

Current Month 0.074 %
 3 Month Average 0.127 %
 12 Month Average 0.088 %



Loss Severity

Current Month (Cumulative) 18.710 %
 3 Month Average (Cumulative) 18.667 %
 12 Month Average (Cumulative) 20.160 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	0.836 %
3 Month Average	0.907 %
12 Month Average	1.814 %

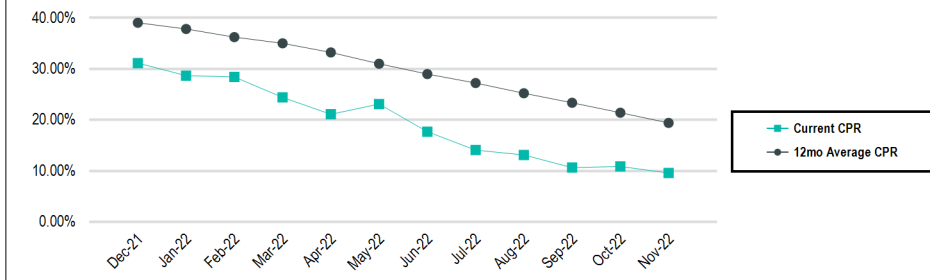
CPR

Current Month	9.580 %
3 Month Average	10.360 %
12 Month Average	19.401 %

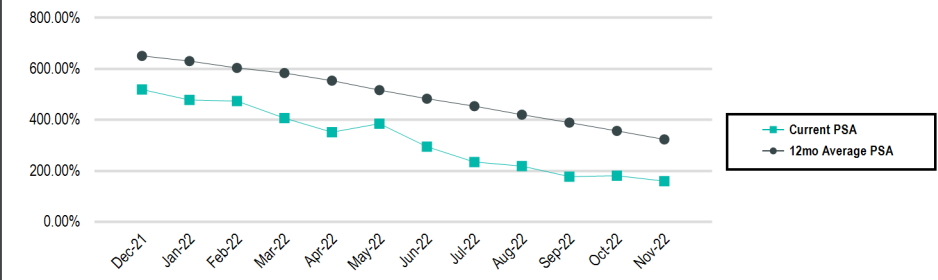
PSA

Current Month	159.674 %
3 Month Average	172.664 %
12 Month Average	323.343 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0036729328	216,368.85	0.00	0.000 %	216,368.85
0036736484	201,616.39	0.00	0.000 %	201,616.39
Total	417,985.24	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
157	26,299,625.14

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

means November 9, 2016.

Accrual Period

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

Record Date

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

Business Day

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

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>