

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-Jan-2022
06-Jan-2022 9:43:26 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		12/31/2021	0.00000 %	7,463,446,660.32	0.00	222,167,507.94	0.00	7,241,279,152.38	222,167,507.94	0.00
1M-1	30711XDP6	01/24/2022	1.40188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	01/24/2022	4.35188 %	371,656,856.56	1,302,910.42	20,350,658.88	0.00	351,306,197.67	21,653,569.30	0.00
1M-2H		12/31/2021	0.00000 %	19,561,934.58	0.00	1,071,162.58	0.00	18,490,772.00	1,071,162.58	0.00
1M-2A	30711XDQ4	01/24/2022	4.35188 %	9,781,856.56	34,292.07	9,781,856.56	0.00	0.00	9,816,148.63	0.00
1M-2I	30711XDT8	01/24/2022	3.00000 %	0.00	23,639.49	0.00	0.00	0.00	23,639.49	0.00
1M-2R	30711XDU5	01/24/2022	2.85188 %	9,781,856.56	22,472.33	9,781,856.56	0.00	0.00	9,804,328.89	0.00
1M-2S	30711XDV3	01/24/2022	2.35188 %	9,781,856.56	18,532.41	9,781,856.56	0.00	0.00	9,800,388.97	0.00
1M-2T	30711XDW1	01/24/2022	1.85188 %	9,781,856.56	14,592.50	9,781,856.56	0.00	0.00	9,796,449.06	0.00
1M-2U	30711XDX9	01/24/2022	1.35188 %	9,781,856.56	10,652.58	9,781,856.56	0.00	0.00	9,792,509.14	0.00
1M-AH		12/31/2021	0.00000 %	514,880.58	0.00	514,880.58	0.00	0.00	514,880.58	0.00
1M-2B	30711XDR2	01/24/2022	4.35188 %	361,875,000.00	1,268,618.35	10,568,802.33	0.00	351,306,197.67	11,837,420.68	0.00
1M-BH		12/31/2021	0.00000 %	19,047,054.00	0.00	556,282.00	0.00	18,490,772.00	556,282.00	0.00
1B	30711XDY7	01/24/2022	9.35188 %	79,320,032.79	595,933.85	0.00	0.00	79,320,032.79	595,933.85	679,967.21
1B-H		12/31/2021	0.00000 %	249,101,160.16	0.00	0.00	0.00	249,101,160.16	0.00	2,135,407.84
Totals				8,613,432,861.79	3,291,644.00	304,138,577.11	0.00	8,309,294,284.67	307,430,221.11	2,815,375.05

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

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

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

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Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Jan-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	7,463,446,660.32	15,307,127.90	206,860,380.04	0.00	0.00	222,167,507.94	7,241,279,152.38	0.22772241	222,167,507.94
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	371,656,856.56	1,402,140.85	18,948,518.03	0.00	0.00	20,350,658.88	351,306,197.67	0.63795096	20,350,658.88
1M-2H	28,984,995.00	19,561,934.58	73,802.07	997,360.51	0.00	0.00	1,071,162.58	18,490,772.00	0.63794291	1,071,162.58
1M-2A	188,804,000.00	9,781,856.56	673,960.52	9,107,896.03	0.00	0.00	9,781,856.56	0.00	0.00000000	9,781,856.56
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	9,781,856.56	673,960.52	9,107,896.03	0.00	0.00	9,781,856.56	0.00	0.00000000	9,781,856.56
1M-2S	188,804,000.00	9,781,856.56	673,960.52	9,107,896.03	0.00	0.00	9,781,856.56	0.00	0.00000000	9,781,856.56
1M-2T	188,804,000.00	9,781,856.56	673,960.52	9,107,896.03	0.00	0.00	9,781,856.56	0.00	0.00000000	9,781,856.56
1M-2U	188,804,000.00	9,781,856.56	673,960.52	9,107,896.03	0.00	0.00	9,781,856.56	0.00	0.00000000	9,781,856.56
1M-AH	9,937,941.00	514,880.58	35,474.78	479,405.80	0.00	0.00	514,880.58	0.00	0.00000000	514,880.58
1M-2B	361,875,000.00	361,875,000.00	728,180.33	9,840,622.00	0.00	0.00	10,568,802.33	351,306,197.67	0.97079433	10,568,802.33
1M-BH	19,047,054.00	19,047,054.00	38,327.30	517,954.70	0.00	0.00	556,282.00	18,490,772.00	0.97079433	556,282.00
1B	80,000,000.00	79,320,032.79	0.00	0.00	0.00	0.00	0.00	79,320,032.79	0.99150041	0.00
1B-H	251,236,568.00	249,101,160.16	0.00	0.00	0.00	0.00	0.00	249,101,160.16	0.99150041	0.00
Totals	34,458,536,874.00	8,613,432,861.79	20,954,855.83	283,183,721.23	0.00	0.00	304,138,577.11	8,309,294,284.67	0.24113892	304,138,577.11

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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	234.70909727	0.48137574	6.50530717	0.00000000	0.00000000	6.98668291	227.72241436	0.22772241	6.98668291
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	674.90653640	2.54620360	34.40937103	0.00000000	0.00000000	36.95557463	637.95096176	0.63795096	36.95557463
1M-2H	28,984,995.00	674.89867016	2.54621641	34.40954570	0.00000000	0.00000000	36.95576211	637.94290805	0.63794291	36.95576211
1M-2A	188,804,000.00	51.80958327	3.56963052	48.23995270	0.00000000	0.00000000	51.80958327	0.00000000	0.00000000	51.80958327
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	51.80958327	3.56963052	48.23995270	0.00000000	0.00000000	51.80958327	0.00000000	0.00000000	51.80958327
1M-2S	188,804,000.00	51.80958327	3.56963052	48.23995270	0.00000000	0.00000000	51.80958327	0.00000000	0.00000000	51.80958327
1M-2T	188,804,000.00	51.80958327	3.56963052	48.23995270	0.00000000	0.00000000	51.80958327	0.00000000	0.00000000	51.80958327
1M-2U	188,804,000.00	51.80958327	3.56963052	48.23995270	0.00000000	0.00000000	51.80958327	0.00000000	0.00000000	51.80958327
1M-AH	9,937,941.00	51.80958309	3.56963077	48.23995232	0.00000000	0.00000000	51.80958309	0.00000000	0.00000000	51.80958309
1M-2B	361,875,000.00	1000.00000000	2.01224271	27.19342867	0.00000000	0.00000000	29.20567138	970.79432862	0.97079433	29.20567138
1M-BH	19,047,054.00	1000.00000000	2.01224294	27.19342844	0.00000000	0.00000000	29.20567139	970.79432861	0.97079433	29.20567139
1B	80,000,000.00	991.50040988	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.50040988	0.99150041	0.00000000
1B-H	251,236,568.00	991.50040992	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.50040992	0.99150041	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	7,463,446,660.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,241,279,152.38
1M-1	N/A	N/A	1.40188 %	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	12/27/21 - 01/24/22	29	4.35188 %	371,656,856.56	1,302,910.42	0.00	0.00	0.00	0.00	1,302,910.42	0.00	351,306,197.67
1M-2H	N/A	N/A	0.00000 %	19,561,934.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	18,490,772.00
1M-2A	12/27/21 - 01/24/22	29	4.35188 %	9,781,856.56	34,292.07	0.00	0.00	0.00	0.00	34,292.07	0.00	0.00
1M-2I	12/27/21 - 01/24/22	29	3.00000 %	9,781,856.56	23,639.49	0.00	0.00	0.00	0.00	23,639.49	0.00	0.00
1M-2R	12/27/21 - 01/24/22	29	2.85188 %	9,781,856.56	22,472.33	0.00	0.00	0.00	0.00	22,472.33	0.00	0.00
1M-2S	12/27/21 - 01/24/22	29	2.35188 %	9,781,856.56	18,532.41	0.00	0.00	0.00	0.00	18,532.41	0.00	0.00
1M-2T	12/27/21 - 01/24/22	29	1.85188 %	9,781,856.56	14,592.50	0.00	0.00	0.00	0.00	14,592.50	0.00	0.00
1M-2U	12/27/21 - 01/24/22	29	1.35188 %	9,781,856.56	10,652.58	0.00	0.00	0.00	0.00	10,652.58	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	514,880.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	12/27/21 - 01/24/22	29	4.35188 %	361,875,000.00	1,268,618.35	0.00	0.00	0.00	0.00	1,268,618.35	0.00	351,306,197.67
1M-BH	N/A	N/A	0.00000 %	19,047,054.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	18,490,772.00
1B	12/27/21 - 01/24/22	29	9.35188 %	79,320,032.79	597,554.21	0.00	0.00	1,620.36	0.00	595,933.85	63,507.99	79,320,032.79
1B-H	N/A	N/A	0.00000 %	249,101,160.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	249,101,160.16
Totals					3,293,264.36	0.00	0.00	1,620.36	0.00	3,291,644.00	63,507.99	

(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 %	234.70909727	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	227.72241436
1M-1	393,343,000.00	1.40188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,702,711.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	550,679,000.00	4.35188 %	674.90653640	2.36600709	0.00000000	0.00000000	0.00000000	0.00000000	2.36600709	0.00000000	637.95096176
1M-2H	28,984,995.00	0.00000 %	674.89867016	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	637.94290805
1M-2A	188,804,000.00	4.35188 %	51.80958327	0.18162788	0.00000000	0.00000000	0.00000000	0.00000000	0.18162788	0.00000000	0.00000000
1M-2I	0.00	3.00000 %	51.80958327	0.12520651	0.00000000	0.00000000	0.00000000	0.00000000	0.12520651	0.00000000	0.00000000
1M-2R	188,804,000.00	2.85188 %	51.80958327	0.11902465	0.00000000	0.00000000	0.00000000	0.00000000	0.11902465	0.00000000	0.00000000
1M-2S	188,804,000.00	2.35188 %	51.80958327	0.09815687	0.00000000	0.00000000	0.00000000	0.00000000	0.09815687	0.00000000	0.00000000
1M-2T	188,804,000.00	1.85188 %	51.80958327	0.07728915	0.00000000	0.00000000	0.00000000	0.00000000	0.07728915	0.00000000	0.00000000
1M-2U	188,804,000.00	1.35188 %	51.80958327	0.05642137	0.00000000	0.00000000	0.00000000	0.00000000	0.05642137	0.00000000	0.00000000
1M-AH	9,937,941.00	0.00000 %	51.80958309	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	361,875,000.00	4.35188 %	1000.00000000	3.50568111	0.00000000	0.00000000	0.00000000	0.00000000	3.50568111	0.00000000	970.79432862
1M-BH	19,047,054.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	970.79432861
1B	80,000,000.00	9.35188 %	991.50040988	7.46942763	0.00000000	0.00000000	0.02025450	0.00000000	7.44917313	0.79384988	991.50040988
1B-H	251,236,568.00	0.00000 %	991.50040992	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.50040992

(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	22,023,536.21
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	245,133.60
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	22,268,669.81
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	22,249,503.15
Total Withdrawals (Pool Distribution Amount)	22,268,669.81
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	243,589,329.40
Total Principal Reduction Cumulative	25,184,159,565.80
Scheduled Principal Current	16,783,070.82
Scheduled Principal Cumulative	2,323,612,485.52
Unscheduled Principal Current	226,806,258.58
Unscheduled Principal Cumulative	22,857,736,229.27
Senior Reduction Amount	222,167,507.94
Subordinate Reduction Amount	21,421,821.46
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	6,709.02
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	46889
Period Reference Pool Removal Loan Count	1186
Period Ending Loan Count	45703
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	7,939,497,314.98
Period PIF Loan Count Current	1185
PIF Loan Count Cumulative	97621
Period PIF Loan UPB Current	221,013,504.10
PIF Loan UPB Cumulative	22,058,140,708.74
Period Partial Prepayment Amount	6,232,231.95
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	154
Repurchase Prior Credit Event UPB Curr	245,133.60
Repurchase Prior Credit Event UPB Cum	25,544,402.24
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	12,771,977.36
Total Active Modified Loan Count	550
Total Active Modified Loan UPB	118,079,864.40
LIBOR	0.101880%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.205764%
Subordinate Percentage	8.794236%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	8.790000 %	8.790000 %
1M-1	0.00	0.00	2.750000 %	8.790000 %	8.790000 %
1M-1H	0.00	0.00	2.750000 %	8.790000 %	8.790000 %
1M-2	0.00	0.00	1.000000 %	4.010000 %	4.140000 %
1M-2H	0.00	0.00	1.000000 %	4.010000 %	4.140000 %
1M-2A	0.00	0.00	2.150000 %	8.670000 %	8.790000 %
1M-2B	0.00	0.00	1.000000 %	4.010000 %	4.140000 %
1B	0.00	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C06



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

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-Jan-2022
 06-Jan-2022 9:43:54 AM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	434	74,590,222.11	0.949609 %	0.939483 %
60 Days	118	21,307,729.52	0.258189 %	0.268376 %
90 Days	69	11,481,183.05	0.150975 %	0.144608 %
120 Days	40	8,595,106.90	0.087522 %	0.108258 %
150 Days	29	5,120,239.78	0.063453 %	0.064491 %
180+ Days	769	169,795,838.13	1.682603 %	2.138622 %
Totals	1459	290,890,319.49	3.192351 %	3.663838 %

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 06-Jan-2022 9:43:54 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	61	12,391,016.07	6,709.02	0.054144

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036664364	92,270.76	27.64	0.029955
Summary	0036668564	90,713.22	3.66	0.004035
Summary	0036670159	428,617.34	31.38	0.007321
Summary	0036670186	499,195.30	229.32	0.045938
Summary	0036670626	147,750.31	138.52	0.093753
Summary	0036675424	406,780.71	9.63	0.002367
Summary	0036676781	124,308.08	4.03	0.003242
Summary	0036677693	275,279.15	315.42	0.114582
Summary	0036677974	112,468.56	93.72	0.083330
Summary	0036680146	94,361.28	126.55	0.134112
Summary	0036681841	111,855.89	2.47	0.002208
Summary	0036687365	254,460.30	242.42	0.095268
Summary	0036687810	485,379.48	657.28	0.135416
Summary	0036687886	229,660.94	169.77	0.073922
Summary	0036688981	275,732.81	159.30	0.057773
Summary	0036688982	270,878.95	156.06	0.057612
Summary	0036689874	89,284.67	65.10	0.072913
Summary	0036691892	244,506.29	5.09	0.002082
Summary	0036692371	167,927.55	30.99	0.018454
Summary	0036696693	246,917.15	411.53	0.166667
Summary	0036698848	280,553.50	87.67	0.031249
Summary	0036699380	402,096.00	271.45	0.067509
Summary	0036700284	161,845.80	65.49	0.040464
Summary	0036700346	272,202.27	116.34	0.042740
Summary	0036702668	204,745.76	149.29	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036707359	418,136.22	220.00	0.052614
Summary	0036708944	223,430.14	83.16	0.037220
Summary	0036709256	105,623.44	4.78	0.004526
Summary	0036710817	133,494.82	162.80	0.121952
Summary	0036711897	237,143.64	24.82	0.010466
Summary	0036714621	137,215.21	57.17	0.041664
Summary	0036717979	77,028.58	1.64	0.002129
Summary	0036717980	107,385.19	78.30	0.072915
Summary	0036721278	50,230.32	2.23	0.004440
Summary	0036721332	146,901.32	90.59	0.061667
Summary	0036721412	129,898.40	107.17	0.082503
Summary	0036726858	80,071.38	1.38	0.001723
Summary	0036726864	82,492.53	1.47	0.001782
Summary	0036727938	94,540.32	88.63	0.093748
Summary	0036728856	359,045.12	101.59	0.028294
Summary	0036730436	159,718.02	41.06	0.025708
Summary	0036731292	67,921.81	75.81	0.111614
Summary	0036732376	91,055.53	3.86	0.004239
Summary	0036735515	342,769.44	202.82	0.059171
Summary	0036737079	204,440.81	4.00	0.001957
Summary	0036737868	116,928.17	48.72	0.041667
Summary	0036764527	409,024.00	130.00	0.031783
Summary	0036768313	243,131.54	81.10	0.033356
Summary	0036772030	78,297.49	57.09	0.072914
Summary	0036781891	181,351.62	207.80	0.114584
Summary	0036787268	200,173.67	83.41	0.041669
Summary	0036788323	134,712.49	33.43	0.024816
Summary	0036790673	245,166.04	147.32	0.060090
Summary	0036792116	161,306.68	49.09	0.030433
Summary	0036795798	257,571.88	124.69	0.048410
Summary	0036809877	97,675.15	109.15	0.111748
Summary	0036814594	285,804.70	208.40	0.072917
Summary	0036815519	280,003.63	10.86	0.003879
Summary	0036830637	296,617.11	370.77	0.125000

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06-Jan-2022 9:43:54 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036839527	95,652.91	63.70	0.066595
Summary	0036840873	89,264.68	60.09	0.067317

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06-Jan-2022 9:43:54 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
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

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

Realized Loss Detail

Current Adjustments to Previous Dispositions

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Distribution Date: 25-Jan-2022
 06-Jan-2022 9:43:54 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
83	12,771,977.36	2,815,376.80	22.043

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036664365	58,417.22	(17,716.51)	(30.328)
0036667180	131,872.38	29,128.41	22.088
0036668018	247,321.63	61,820.21	24.996
0036668836	287,394.22	49,442.52	17.204
0036670529	247,426.91	7,909.55	3.197
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
0036680433	163,466.81	48,577.41	29.717
0036681049	217,242.19	62,153.12	28.610
0036681513	384,223.38	196,667.57	51.186
0036683590	142,048.58	98,415.94	69.283
0036685102	83,070.58	23,652.40	28.473
0036685978	49,345.03	(31,649.65)	(64.139)
0036686378	112,766.76	49,056.72	43.503

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 06-Jan-2022 9:43:54 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036686628	359,057.87	9,557.36	2.662
0036688838	165,035.89	80,368.92	48.698
0036691421	198.25	5,416.68	2,732.247
0036691600	119,696.08	31,776.75	26.548
0036691686	80,650.21	1,363.24	1.690
0036691699	87,407.72	45,412.66	51.955
0036691708	83,563.37	44,117.76	52.796
0036692226	100,392.45	7,748.55	7.718
0036697885	439,499.25	289,213.30	65.805
0036698003	69,191.88	634.43	0.917
0036702576	292,392.45	(782.31)	(0.268)
0036704535	114,235.24	10,694.23	9.362
0036705832	140,437.50	15,113.74	10.762
0036707503	170,654.84	3,696.31	2.166
0036710368	85,418.58	49,994.25	58.529
0036712358	54,467.91	39,922.79	73.296
0036712627	162,061.81	5,507.28	3.398
0036718163	144,270.43	57,124.76	39.596
0036720867	110,491.24	83,557.51	75.624
0036726946	107,170.02	31,632.20	29.516
0036727353	262,563.27	(3.56)	(0.001)
0036729962	84,479.89	2,183.51	2.585
0036730366	154,462.49	(261.06)	(0.169)
0036731282	45,968.71	786.21	1.710
0036732374	98,996.41	3,888.54	3.928
0036734711	195,257.29	53,655.40	27.479
0036736222	258,208.46	28,495.86	11.036
0036736370	103,422.68	20,650.69	19.967
0036738170	38,882.25	21,677.62	55.752

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 06-Jan-2022 9:43:54 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036738349	135,986.66	(12,910.83)	(9.494)
0036740388	85,899.80	(2.00)	(0.002)
0036743366	400,166.34	31,563.49	7.888
0036762646	155,096.05	7,810.75	5.036
0036767681	110,130.92	7,408.90	6.727
0036768406	112,977.65	1,860.09	1.646
0036768600	105,262.47	9,871.85	9.378
0036769123	93,558.38	27,963.11	29.888
0036772834	123,247.55	81,115.80	65.815
0036773911	125,371.74	56,478.37	45.049
0036778912	422,282.52	152,132.36	36.026
0036781275	109,677.13	(1,634.82)	(1.491)
0036783593	83,566.90	53,130.04	63.578
0036783623	61,197.12	2,053.24	3.355
0036785036	179,191.74	21,633.77	12.073
0036786021	349,131.42	106,912.41	30.622
0036791272	182,035.96	2,438.75	1.340
0036792329	306,423.88	46,656.50	15.226
0036807631	100,280.40	(224.30)	(0.224)
0036813128	173,224.84	(21,724.54)	(12.541)
0036813955	499,470.98	96,028.25	19.226
0036818209	33,795.29	25,927.23	76.718
0036820622	74,386.79	33,070.44	44.457
0036828251	202,444.46	30,767.79	15.198
0036831528	145,578.40	(72,350.21)	(49.698)
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

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06-Jan-2022 9:43:54 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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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Series 2016-C06



Distribution Date: 25-Jan-2022
 06-Jan-2022 9:43:54 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
No Losses this Period												

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)
No Losses this Period										

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06

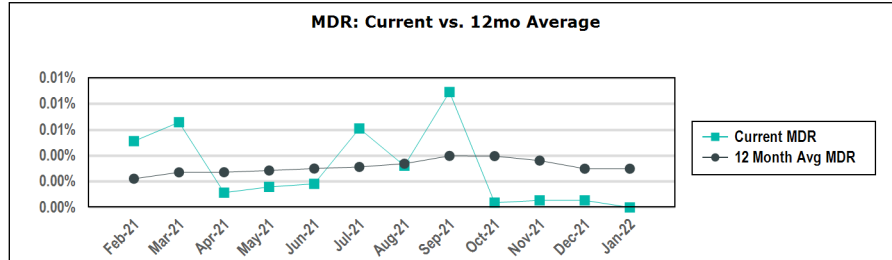
Distribution Date: 25-Jan-2022
06-Jan-2022 9:43:54 AM

Realized Loss Report - Collateral

Summary

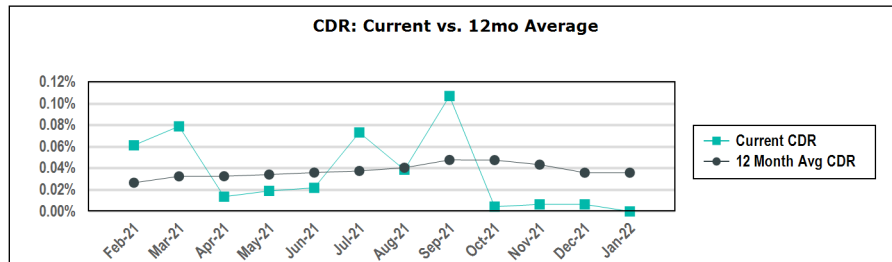
MDR

Current Month 0.000 %
3 Month Average 0.000 %
12 Month Average 0.003 %



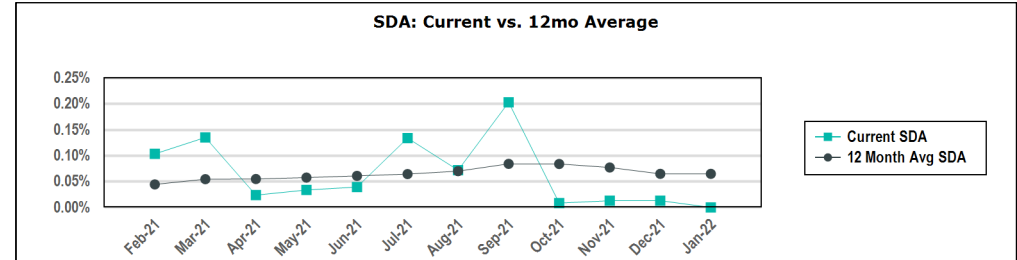
CDR

Current Month 0.000 %
3 Month Average 0.004 %
12 Month Average 0.036 %



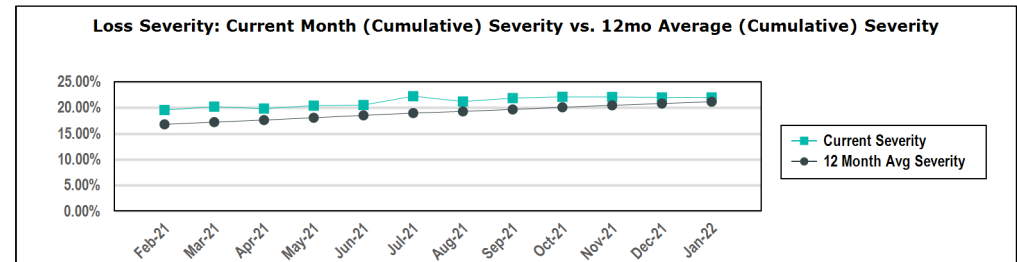
SDA

Current Month 0.000 %
3 Month Average 0.009 %
12 Month Average 0.065 %



Loss Severity

Current Month (Cumulative) 22.043 %
3 Month Average (Cumulative) 22.068 %
12 Month Average (Cumulative) 21.215 %



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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Series 2016-C06



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 06-Jan-2022 9:43:55 AM

Prepayment Rates

Summary

SMM

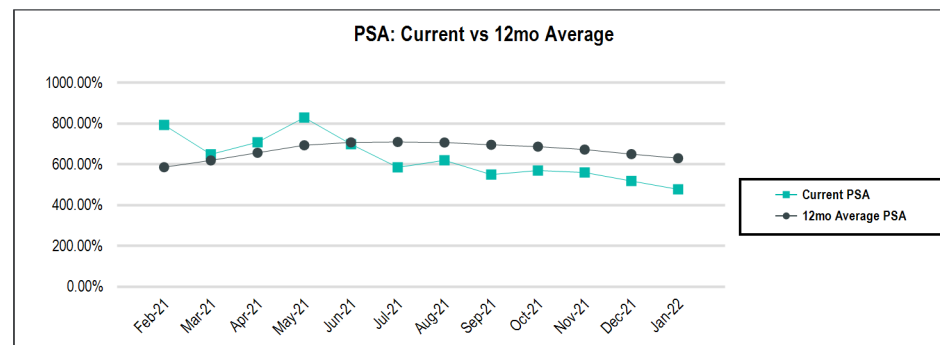
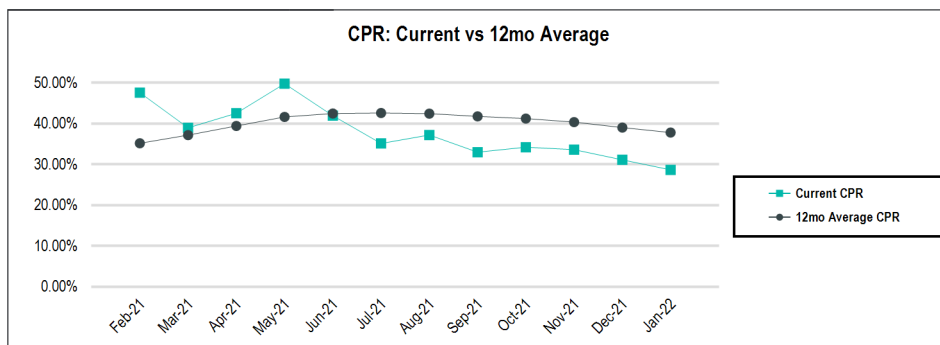
Current Month	2.777 %
3 Month Average	3.065 %
12 Month Average	3.922 %

CPR

Current Month	28.680 %
3 Month Average	31.148 %
12 Month Average	37.829 %

PSA

Current Month	478.004 %
3 Month Average	519.130 %
12 Month Average	630.485 %



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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 06-Jan-2022 9:43:55 AM

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
0036684547	245,133.60	0.00	0.000 %	245,133.60
Total	245,133.60	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
154	25,544,402.24

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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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.