

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-Feb-2023
06-Feb-2023 3:19:07 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		01/31/2023	0.00000 %	5,926,718,079.94	0.00	47,233,663.77	0.00	5,879,484,416.17	47,233,663.77	0.00
1M-1	30711XDP6	02/24/2023	5.80586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	02/24/2023	8.75586 %	46,718,463.56	374,971.97	868,922.58	0.00	45,849,540.97	1,243,894.55	0.00
1M-2H		01/31/2023	0.00000 %	196,621,356.49	0.00	3,656,985.36	0.00	192,964,371.13	3,656,985.36	0.00
1M-2A	30711XDQ4	02/24/2023	8.75586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XDT8	02/24/2023	3.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	30711XDU5	02/24/2023	7.25586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	30711XDV3	02/24/2023	6.75586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	30711XDW1	02/24/2023	6.25586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	30711XDX9	02/24/2023	5.75586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XDR2	02/24/2023	8.75586 %	46,718,463.56	374,971.97	868,922.58	0.00	45,849,540.97	1,243,894.55	0.00
1M-BH		01/31/2023	0.00000 %	196,621,356.49	0.00	3,656,985.36	0.00	192,964,371.13	3,656,985.36	0.00
1B	30711XDY7	02/24/2023	13.75586 %	79,296,796.85	980,995.68	0.00	15,649.53	79,281,147.32	980,995.68	718,852.68
1B-H		01/31/2023	0.00000 %	249,028,188.68	0.00	0.00	49,146.67	248,979,042.01	0.00	2,257,525.99
Totals				6,741,722,705.57	1,730,939.62	56,285,479.65	64,796.20	6,685,372,429.70	58,016,419.27	2,976,378.67

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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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	5,926,718,079.94	14,235,675.22	32,997,988.55	0.00	0.00	47,233,663.77	5,879,484,416.17	0.18489694	47,233,663.77
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	46,718,463.56	263,621.38	605,301.21	0.00	0.00	868,922.58	45,849,540.97	0.41198706	868,922.58
1M-2H	468,375,205.00	196,621,356.49	1,109,488.39	2,547,496.97	0.00	0.00	3,656,985.36	192,964,371.13	0.41198673	3,656,985.36
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	46,718,463.56	263,621.38	605,301.21	0.00	0.00	868,922.58	45,849,540.97	0.62693643	868,922.58
1M-BH	307,789,374.38	196,621,356.49	1,109,488.39	2,547,496.97	0.00	0.00	3,656,985.36	192,964,371.13	0.62693643	3,656,985.36
1B	80,000,000.00	79,296,796.85	0.00	0.00	0.00	15,649.53	15,649.53	79,281,147.32	0.99101434	0.00
1B-H	251,236,568.00	249,028,188.68	0.00	0.00	0.00	49,146.67	49,146.67	248,979,042.01	0.99101434	0.00
Totals	33,855,945,315.52	6,741,722,705.57	16,981,894.76	39,303,584.91	0.00	64,796.20	56,350,275.85	6,685,372,429.70	0.19746524	56,285,479.65

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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Principal Distribution Factors Statement

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1A-H	31,798,710,605.00	186.38233964	0.44768089	1.03771467	0.00000000	0.00000000	1.48539557	184.89694407	0.18489694	1.48539557
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	419.79487386	2.36880444	5.43901331	0.00000000	0.00000000	7.80781766	411.98705611	0.41198706	7.80781766
1M-2H	468,375,205.00	419.79454589	2.36880257	5.43900903	0.00000000	0.00000000	7.80781160	411.98673429	0.41198673	7.80781160
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	638.81788282	3.60470013	8.27675416	0.00000000	0.00000000	11.88145415	626.93642853	0.62693643	11.88145415
1M-BH	307,789,374.38	638.81788280	3.60470010	8.27675411	0.00000000	0.00000000	11.88145422	626.93642858	0.62693643	11.88145422
1B	80,000,000.00	991.20996063	0.00000000	0.00000000	0.00000000	0.19561913	0.19561913	991.01434150	0.99101434	0.00000000
1B-H	251,236,568.00	991.20996065	0.00000000	0.00000000	0.00000000	0.19561909	0.19561909	991.01434155	0.99101434	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 %	5,926,718,079.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,879,484,416.17
1M-1	N/A	N/A	5.80586 %	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	01/25/23 - 02/26/23	33	8.75586 %	46,718,463.56	374,971.97	0.00	0.00	0.00	0.00	374,971.97	0.00	45,849,540.97
1M-2H	N/A	N/A	0.00000 %	196,621,356.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	192,964,371.13
1M-2A	N/A	N/A	8.75586 %	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	7.25586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	N/A	N/A	6.75586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	N/A	N/A	6.25586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	N/A	N/A	5.75586 %	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	01/25/23 - 02/26/23	33	8.75586 %	46,718,463.56	374,971.97	0.00	0.00	0.00	0.00	374,971.97	0.00	45,849,540.97
1M-BH	N/A	N/A	0.00000 %	196,621,356.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	192,964,371.13
1B	01/25/23 - 02/26/23	33	13.75586 %	79,296,796.85	999,896.00	0.00	0.00	18,900.32	0.00	980,995.68	229,737.17	79,281,147.32
1B-H	N/A	N/A	0.00000 %	249,028,188.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	248,979,042.01
Totals					1,749,839.94	0.00	0.00	18,900.32	0.00	1,730,939.62	229,737.17	

(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 %	186.38233964	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	184.89694407
1M-1	393,343,000.00	5.80586 %	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	8.75586 %	419.79487386	3.36935975	0.00000000	0.00000000	0.00000000	0.00000000	3.36935975	0.00000000	411.98705611
1M-2H	468,375,205.00	0.00000 %	419.79454589	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	411.98673429
1M-2A	38,156,110.38	8.75586 %	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	7.25586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	38,156,110.38	6.75586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	38,156,110.38	6.25586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	38,156,110.38	5.75586 %	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	8.75586 %	638.81788282	5.12728334	0.00000000	0.00000000	0.00000000	0.00000000	5.12728334	0.00000000	626.93642853
1M-BH	307,789,374.38	0.00000 %	638.81788280	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	626.93642858
1B	80,000,000.00	13.75586 %	991.20996063	12.49870000	0.00000000	0.00000000	0.23625400	0.00000000	12.26244600	2.87171463	991.01434150
1B-H	251,236,568.00	0.00000 %	991.20996065	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.01434155

(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	2,308,853.09
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(64,796.20)
Total Deposits	2,244,056.89
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,224,890.23
Total Withdrawals (Pool Distribution Amount)	2,244,056.89
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	51,824,367.92
Total Principal Reduction Cumulative	26,677,098,363.24
Scheduled Principal Current	15,608,784.99
Scheduled Principal Cumulative	2,527,698,788.94
Unscheduled Principal Current	36,150,786.73
Unscheduled Principal Cumulative	24,146,427,719.67
Senior Reduction Amount	47,233,663.77
Subordinate Reduction Amount	4,525,907.95
Calculated Tranche Write-Down Amount	64,796.20
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	78,255.96
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	38794
Period Reference Pool Removal Loan Count	230
Period Ending Loan Count	38564
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	6,446,558,517.54
Period PIF Loan Count Current	227
PIF Loan Count Cumulative	104729
Period PIF Loan UPB Current	30,421,006.70
PIF Loan UPB Cumulative	23,266,282,536.71
Period Partial Prepayment Amount	5,527,616.24
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	157
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	26,299,625.14
Credit Event Amount Current	376,242.28
Credit Event Amount Cumulative	16,473,010.29
Total Active Modified Loan Count	724
Total Active Modified Loan UPB	169,724,237.34
LIBOR	4.505860%

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.202968%
Subordinate Percentage	8.797032%
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 %	5.050000 %	5.090000 %
1M-2H	0.00	0.00	1.000000 %	5.050000 %	5.090000 %
1M-2A	0.00	0.00	2.150000 %	8.800000 %	8.800000 %
1M-2B	0.00	0.00	1.000000 %	5.050000 %	5.090000 %
1B	15,649.53	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	49,146.67	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	469	81,458,303.90	1.216160 %	1.263594 %
60 Days	117	19,772,985.08	0.303392 %	0.306722 %
90 Days	55	9,541,070.65	0.142620 %	0.148003 %
120 Days	38	7,009,618.22	0.098537 %	0.108734 %
150 Days	21	3,636,187.35	0.054455 %	0.056405 %
180+ Days	228	42,623,211.37	0.591225 %	0.661178 %
Totals	928	164,041,376.57	2.406389 %	2.544635 %

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	289	75,854,822.84	78,255.96	0.103165

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036662903	207,667.07	302.85	0.145834
Summary	0036663560	202,018.35	187.71	0.092917
Summary	0036664364	91,470.87	27.64	0.030217
Summary	0036665087	115,612.85	144.52	0.125003
Summary	0036665347	102,182.41	180.10	0.176253
Summary	0036666441	246,634.01	231.22	0.093750
Summary	0036666926	446,855.15	558.57	0.125000
Summary	0036668042	325,701.79	481.77	0.147918
Summary	0036668286	122,711.84	153.39	0.125000
Summary	0036670041	480,237.69	800.40	0.166667
Summary	0036670108	235,021.30	318.26	0.135418
Summary	0036670174	419,196.93	611.33	0.145834
Summary	0036670186	494,088.30	227.19	0.045982
Summary	0036670213	231,264.45	337.26	0.145833
Summary	0036670626	147,370.90	138.16	0.093750
Summary	0036675515	82,711.20	77.54	0.093748
Summary	0036676091	302,393.90	406.97	0.134583
Summary	0036677003	86,602.36	72.17	0.083335
Summary	0036677693	269,652.15	308.98	0.114585
Summary	0036677812	119,811.36	112.32	0.093747
Summary	0036677974	110,900.56	92.42	0.083336
Summary	0036678872	401,259.79	334.38	0.083333
Summary	0036679002	315,911.22	197.44	0.062499
Summary	0036679308	270,295.43	140.78	0.052084
Summary	0036679654	302,450.31	472.58	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036679868	254,871.38	265.49	0.104166
Summary	0036680146	93,393.46	125.95	0.134860
Summary	0036680422	158,754.91	181.91	0.114585
Summary	0036680491	404,073.77	505.09	0.124999
Summary	0036681841	109,131.99	2.47	0.002263
Summary	0036682606	251,956.06	341.19	0.135416
Summary	0036683593	141,777.57	162.45	0.114581
Summary	0036683724	264,456.29	165.29	0.062502
Summary	0036684573	426,471.75	266.54	0.062499
Summary	0036684697	232,361.08	145.23	0.062502
Summary	0036685882	142,889.11	33.46	0.023417
Summary	0036686395	180,463.63	263.18	0.145835
Summary	0036686627	214,379.46	245.64	0.114582
Summary	0036686919	485,837.47	506.08	0.104167
Summary	0036687474	246,981.48	463.09	0.187500
Summary	0036687810	478,081.33	647.40	0.135416
Summary	0036688202	374,031.49	272.73	0.072916
Summary	0036688562	184,486.91	326.70	0.177086
Summary	0036688981	273,159.29	159.30	0.058318
Summary	0036688982	268,349.36	156.06	0.058156
Summary	0036689490	100,078.70	10.42	0.010412
Summary	0036689874	88,087.07	64.23	0.072916
Summary	0036690760	418,947.20	436.40	0.104166
Summary	0036691704	94,237.90	157.06	0.166663
Summary	0036691750	119,254.46	187.36	0.157109
Summary	0036691819	145,682.18	182.10	0.124998
Summary	0036691889	174,656.79	254.71	0.145835
Summary	0036691892	238,807.73	5.09	0.002131
Summary	0036692371	165,918.27	30.99	0.018678
Summary	0036693428	107,091.54	78.09	0.072919
Summary	0036694153	108,905.89	170.17	0.156254
Summary	0036694840	392,820.14	450.11	0.114584
Summary	0036695236	253,533.18	290.51	0.114585
Summary	0036696099	381,711.14	318.09	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036696294	259,108.66	134.95	0.052082
Summary	0036696687	273,221.39	369.99	0.135418
Summary	0036697128	154,860.97	241.97	0.156250
Summary	0036697319	616,680.29	578.14	0.093750
Summary	0036697350	440,706.05	550.88	0.124999
Summary	0036697377	243,094.69	253.22	0.104165
Summary	0036697401	118,199.57	160.06	0.135415
Summary	0036697837	267,260.37	306.24	0.114585
Summary	0036698213	192,077.79	52.02	0.027083
Summary	0036698848	279,985.41	87.50	0.031252
Summary	0036699380	402,096.00	271.45	0.067509
Summary	0036700346	285,203.97	116.34	0.040792
Summary	0036700365	527,087.21	164.71	0.031249
Summary	0036701733	202,214.55	337.02	0.166665
Summary	0036701991	338,990.41	388.43	0.114584
Summary	0036702046	414,614.63	475.08	0.114584
Summary	0036702190	367,521.01	382.83	0.104165
Summary	0036702412	202,047.10	336.75	0.166669
Summary	0036703789	195,402.85	142.48	0.072916
Summary	0036704972	73,657.66	122.76	0.166663
Summary	0036705089	289,502.29	392.03	0.135415
Summary	0036705805	96,645.29	30.20	0.031248
Summary	0036705841	202,945.14	188.57	0.092917
Summary	0036707236	310,039.51	226.07	0.072917
Summary	0036707359	413,310.14	220.00	0.053229
Summary	0036707732	332,258.16	138.44	0.041666
Summary	0036707877	191,389.30	378.79	0.197916
Summary	0036707891	527,169.66	713.88	0.135418
Summary	0036708904	188,829.51	157.29	0.083297
Summary	0036709256	104,185.66	4.78	0.004588
Summary	0036710307	381,864.78	517.11	0.135417
Summary	0036710418	218,098.89	272.62	0.124998
Summary	0036710486	198,932.92	165.78	0.083335
Summary	0036711111	97,960.07	163.27	0.166670

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036711897	263,108.91	274.07	0.104166
Summary	0036712261	114,414.40	166.85	0.145830
Summary	0036712307	86,128.81	89.72	0.104170
Summary	0036713166	160,500.98	133.75	0.083333
Summary	0036714330	245,674.24	332.68	0.135415
Summary	0036714621	135,446.89	56.44	0.041669
Summary	0036714634	275,848.34	57.47	0.020834
Summary	0036714886	183,913.27	210.73	0.114581
Summary	0036715529	327,475.29	272.90	0.083335
Summary	0036715709	496,549.57	258.62	0.052083
Summary	0036716050	223,314.12	186.10	0.083336
Summary	0036716340	284,401.15	355.50	0.124999
Summary	0036717200	92,324.41	96.17	0.104165
Summary	0036717663	54,280.49	66.72	0.122917
Summary	0036717667	58,035.81	35.06	0.060411
Summary	0036717979	74,099.01	1.64	0.002213
Summary	0036717980	106,075.84	77.35	0.072920
Summary	0036718356	190,313.91	257.72	0.135418
Summary	0036718547	96,678.43	110.78	0.114586
Summary	0036718703	76,713.10	111.87	0.145829
Summary	0036719070	103,423.32	53.87	0.052087
Summary	0036719528	247,079.24	231.64	0.093751
Summary	0036720873	323,922.65	337.42	0.104167
Summary	0036721278	48,982.90	2.23	0.004553
Summary	0036721332	145,344.61	89.63	0.061667
Summary	0036721856	346,466.41	469.17	0.135416
Summary	0036721920	401,790.53	627.80	0.156251
Summary	0036722211	205,200.16	192.38	0.093752
Summary	0036722405	213,452.82	177.88	0.083335
Summary	0036723258	61,608.13	38.51	0.062508
Summary	0036725516	152,806.14	254.68	0.166669
Summary	0036726179	269,614.92	419.03	0.155418
Summary	0036726548	358,451.54	597.42	0.166667
Summary	0036726613	221,018.28	322.32	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036726858	78,998.97	1.38	0.001747
Summary	0036726864	80,452.71	1.47	0.001827
Summary	0036726962	141,731.29	206.69	0.145832
Summary	0036726965	129,550.96	202.42	0.156247
Summary	0036726987	200,354.57	250.44	0.124998
Summary	0036727036	191,695.64	237.54	0.123915
Summary	0036727654	290,294.36	332.63	0.114584
Summary	0036727755	419,973.46	481.22	0.114583
Summary	0036727897	414,699.13	302.38	0.072916
Summary	0036727938	93,227.06	87.40	0.093750
Summary	0036728381	215,636.10	202.16	0.093751
Summary	0036728443	368,734.78	422.51	0.114584
Summary	0036728455	238,046.58	347.15	0.145833
Summary	0036728856	357,041.96	101.59	0.028453
Summary	0036729336	260,838.03	163.02	0.062499
Summary	0036729503	158,083.11	36.82	0.023292
Summary	0036729769	112,920.29	223.49	0.197918
Summary	0036730967	133,577.06	153.06	0.114586
Summary	0036731513	230,725.07	312.44	0.135417
Summary	0036732483	128,710.16	26.81	0.020830
Summary	0036732942	484,490.13	555.14	0.114582
Summary	0036733179	191,625.38	319.38	0.166669
Summary	0036733434	299,506.95	343.19	0.114585
Summary	0036734087	235,536.54	269.89	0.114585
Summary	0036734089	234,352.50	268.53	0.114584
Summary	0036734294	449,042.29	514.53	0.114584
Summary	0036734356	273,276.28	199.26	0.072915
Summary	0036734426	520,498.45	379.53	0.072917
Summary	0036734645	591,331.75	862.36	0.145834
Summary	0036734876	190,998.88	298.44	0.156252
Summary	0036735103	103,381.61	32.31	0.031253
Summary	0036735515	383,066.34	202.82	0.052946
Summary	0036736737	116,629.59	182.23	0.156247
Summary	0036737002	232,898.09	291.12	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036737079	199,618.14	4.00	0.002004
Summary	0036737100	212,964.64	221.84	0.104168
Summary	0036737251	355,629.71	444.54	0.125001
Summary	0036737952	587,565.66	489.64	0.083334
Summary	0036738544	514,329.39	1,076.60	0.209321
Summary	0036738701	164,786.79	341.60	0.207298
Summary	0036739520	428,006.51	713.34	0.166666
Summary	0036740001	541,015.10	732.62	0.135416
Summary	0036740452	61,745.12	83.61	0.135412
Summary	0036740652	272,783.45	340.98	0.125000
Summary	0036740704	263,970.37	357.46	0.135417
Summary	0036743177	247,343.60	234.12	0.094654
Summary	0036743438	359,204.12	449.01	0.125001
Summary	0036762098	318,219.61	298.33	0.093750
Summary	0036763641	398,368.25	331.97	0.083332
Summary	0036764527	405,385.49	130.00	0.032068
Summary	0036764589	448,740.59	289.14	0.064434
Summary	0036764697	60,238.41	75.30	0.125003
Summary	0036765180	394,631.59	205.54	0.052084
Summary	0036766879	208,322.76	260.40	0.124998
Summary	0036767071	401,155.79	250.72	0.062499
Summary	0036768313	256,677.64	81.10	0.031596
Summary	0036768909	244,361.72	280.00	0.114584
Summary	0036768957	164,258.77	205.32	0.124998
Summary	0036769551	143,139.18	149.10	0.104164
Summary	0036769622	294,678.45	153.48	0.052084
Summary	0036770770	328,231.96	341.91	0.104167
Summary	0036770954	183,409.40	171.95	0.093752
Summary	0036771258	285,520.11	297.42	0.104168
Summary	0036771469	289,937.13	392.62	0.135416
Summary	0036771550	351,581.44	549.35	0.156251
Summary	0036772030	74,989.25	54.68	0.072917
Summary	0036772215	130,528.66	149.56	0.114580
Summary	0036772583	297,827.76	248.19	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036773221	81,484.86	67.90	0.083328
Summary	0036773327	451,222.06	705.03	0.156249
Summary	0036773483	295,419.54	276.96	0.093751
Summary	0036773709	195,641.98	163.03	0.083331
Summary	0036775189	164,575.84	34.29	0.020835
Summary	0036775598	294,973.10	430.17	0.145834
Summary	0036777110	300,121.80	343.89	0.114583
Summary	0036777650	151,788.69	221.36	0.145834
Summary	0036778144	205,237.61	42.76	0.020834
Summary	0036778245	275,175.82	286.64	0.104166
Summary	0036778393	176,672.02	147.23	0.083335
Summary	0036778489	612,455.49	574.18	0.093750
Summary	0036778807	221,416.93	207.58	0.093751
Summary	0036779809	524,239.84	382.26	0.072917
Summary	0036780049	196,362.69	319.58	0.162750
Summary	0036781044	136,324.19	99.40	0.072914
Summary	0036783041	112,632.50	117.33	0.104171
Summary	0036783061	524,003.20	486.89	0.092917
Summary	0036783457	336,070.54	242.25	0.072083
Summary	0036783884	281,263.07	263.68	0.093749
Summary	0036784085	130,453.34	120.21	0.092148
Summary	0036784112	350,168.34	620.09	0.177083
Summary	0036784261	138,423.48	2.77	0.002001
Summary	0036784524	348,335.31	362.85	0.104167
Summary	0036787199	103,819.30	129.77	0.124996
Summary	0036787268	194,022.50	80.84	0.041665
Summary	0036787671	168,381.43	122.78	0.072918
Summary	0036788323	132,936.19	33.24	0.025004
Summary	0036788682	362,023.95	452.53	0.125000
Summary	0036788820	229,651.36	191.38	0.083335
Summary	0036789161	205,468.98	214.03	0.104167
Summary	0036789381	473,640.72	493.38	0.104168
Summary	0036789896	217,111.41	226.16	0.104168
Summary	0036790523	226,713.64	236.16	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036790673	241,834.05	145.59	0.060202
Summary	0036790993	397,324.25	455.27	0.114584
Summary	0036791345	280,288.35	291.97	0.104168
Summary	0036792116	159,415.33	49.09	0.030794
Summary	0036793855	225,401.79	234.79	0.104165
Summary	0036794051	267,198.92	222.67	0.083335
Summary	0036794386	105,746.16	143.20	0.135419
Summary	0036794645	363,013.57	226.88	0.062499
Summary	0036794876	608,652.12	997.37	0.163865
Summary	0036795353	125,427.94	104.52	0.083331
Summary	0036795798	254,985.24	124.69	0.048901
Summary	0036808055	377,267.54	353.69	0.093750
Summary	0036808064	438,363.40	113.61	0.025917
Summary	0036808269	217,744.24	291.81	0.134015
Summary	0036809076	384,714.52	360.67	0.093750
Summary	0036809983	348,762.43	472.28	0.135416
Summary	0036811528	608,447.93	570.42	0.093750
Summary	0036811895	627,750.57	915.47	0.145833
Summary	0036812205	362,591.60	113.31	0.031250
Summary	0036812307	272,790.38	369.40	0.135415
Summary	0036813422	247,016.04	205.85	0.083335
Summary	0036813885	138,588.45	144.36	0.104165
Summary	0036814375	304,244.15	348.61	0.114582
Summary	0036814594	282,459.10	205.96	0.072917
Summary	0036815336	258,528.82	264.83	0.102437
Summary	0036815344	545,160.31	567.88	0.104168
Summary	0036815519	269,169.69	10.86	0.004035
Summary	0036817708	245,253.88	332.11	0.135415
Summary	0036818087	189,995.08	138.54	0.072918
Summary	0036818705	206,464.95	172.05	0.083331
Summary	0036818768	176,288.64	202.00	0.114585
Summary	0036819445	470,991.66	637.80	0.135416
Summary	0036820561	219,950.71	366.58	0.166665
Summary	0036820848	405,482.84	337.90	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036821091	282,642.75	412.19	0.145834
Summary	0036821117	304,627.10	444.25	0.145834
Summary	0036821419	241,371.50	301.71	0.124998
Summary	0036821549	269,741.26	365.27	0.135415
Summary	0036822580	258,553.17	242.39	0.093749
Summary	0036828318	283,150.13	294.95	0.104167
Summary	0036829041	364,167.33	303.47	0.083333
Summary	0036830125	538,395.52	672.99	0.124999
Summary	0036830637	291,960.60	364.95	0.125000
Summary	0036830975	152,436.47	174.67	0.114585
Summary	0036831044	287,436.32	538.94	0.187499
Summary	0036831197	245,632.11	281.45	0.114582
Summary	0036833935	416,489.64	433.84	0.104166
Summary	0036834941	231,644.29	265.43	0.114585
Summary	0036836598	402,086.68	41.88	0.010416
Summary	0036836783	454,184.63	615.04	0.135416
Summary	0036836932	391,674.30	285.60	0.072918
Summary	0036837371	325,999.81	475.42	0.145834
Summary	0036838095	271,329.21	367.42	0.135415
Summary	0036838384	134,658.49	126.24	0.093748
Summary	0036839278	434,282.50	497.62	0.114584
Summary	0036840525	551,912.33	804.87	0.145833
Summary	0036840583	117,464.95	122.36	0.104167
Summary	0036840698	249,994.10	286.45	0.114583
Summary	0036840873	89,264.68	60.09	0.067317
Summary	0036840896	219,801.28	274.75	0.124999

Connecticut Avenue Securities
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Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	376,242.28	48,639.31	12.928

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036678640	56,743.13	608.32	1.072
0036770240	56,923.85	44,472.57	78.126
0036829285	262,575.30	3,558.42	1.355

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	96,517.44	16,156.89	10,133.01	10.499

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036815438	96,517.44	16,156.89	10,133.01	10.499

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



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
111	16,473,010.29	2,976,380.42	18.068

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
0036675800	64,553.09	(25,550.49)	(39.581)
0036676518	121,622.42	8,415.99	6.920
0036678187	47,810.26	6,725.16	14.066
0036678640	56,743.13	608.32	1.072
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

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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
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
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
0036690947	236,066.24	29,257.91	12.394
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

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036712391	50,128.49	2,131.04	4.251
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
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
0036766264	99,536.09	2,360.31	2.371
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

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036769123	93,558.38	27,963.11	29.888
0036770240	56,923.85	44,472.57	78.126
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
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
0036815438	96,517.44	10,133.01	10.499
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
0036829285	262,575.30	3,558.42	1.355
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)

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Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036839926	56,362.17	31,389.24	55.692
0036840895	170,371.67	15,589.43	9.150

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 9062 Old Annapolis Road
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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	472,759.72	64,796.20	0.001 %	0	0.00	0.00	0.000 %	4	472,759.72	64,796.20	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	0036678640	64,000.00	4.000 %	WI	75.00	360	56,743.13	01/31/2023	608.32	608.32
Summary	0036770240	60,000.00	4.250 %	PR	67.00	360	56,923.85	01/31/2023	44,472.57	44,472.57
Summary	0036815438	104,000.00	4.250 %	OH	77.00	360	96,517.44	12/31/2022	16,156.89	10,133.01
Summary	0036829285	278,000.00	4.990 %	CA	80.00	360	262,575.30	01/31/2023	3,558.42	3,558.42

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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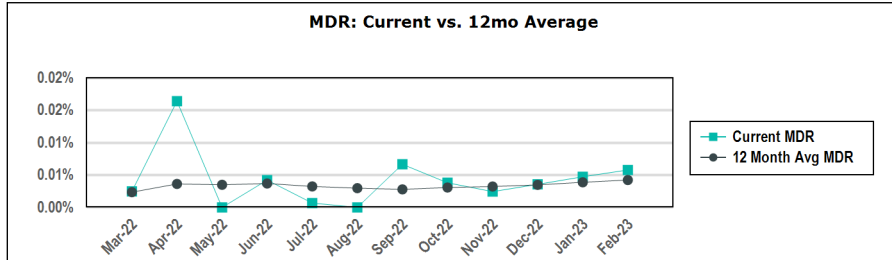
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Realized Loss Report - Collateral

Summary

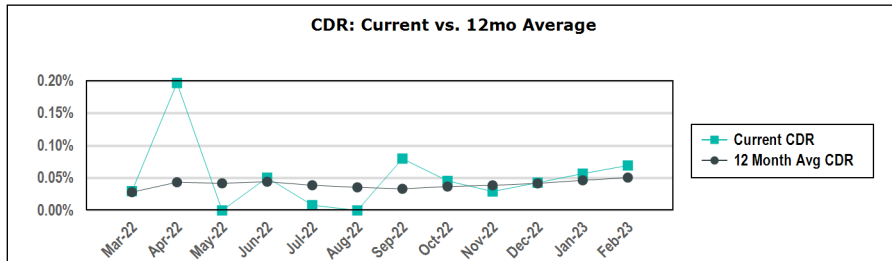
MDR

Current Month 0.006 %
 3 Month Average 0.005 %
 12 Month Average 0.004 %



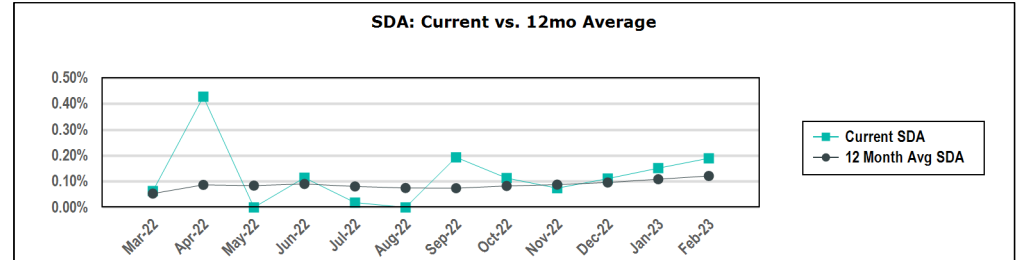
CDR

Current Month 0.069 %
 3 Month Average 0.056 %
 12 Month Average 0.051 %



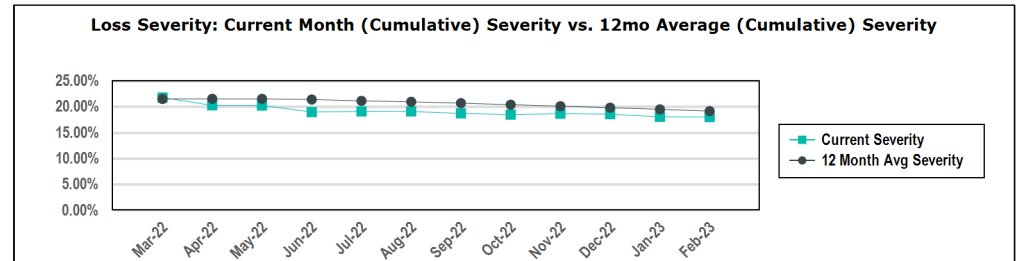
SDA

Current Month 0.190 %
 3 Month Average 0.151 %
 12 Month Average 0.122 %



Loss Severity

Current Month (Cumulative) 18.068 %
 3 Month Average (Cumulative) 18.257 %
 12 Month Average (Cumulative) 19.210 %



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	0.559 %
3 Month Average	0.614 %
12 Month Average	1.252 %

CPR

Current Month	6.502 %
3 Month Average	7.126 %
12 Month Average	13.830 %

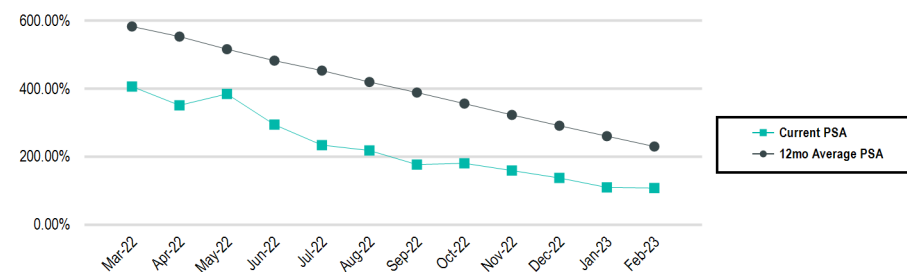
PSA

Current Month	108.359 %
3 Month Average	118.773 %
12 Month Average	230.492 %

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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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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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
157	26,299,625.14

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Customer Service - CTSLink
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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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Credit-Linked Notes

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Supplemental Reporting

Closing Date

means November 9, 2016.

Accrual Period

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

Record Date

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

Business Day

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

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>