

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-Apr-2023
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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		03/31/2023	0.00000 %	5,839,034,574.11	0.00	38,969,635.65	0.00	5,800,064,938.47	38,969,635.65	0.00
1M-1	30711XDP6	04/24/2023	6.14529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	04/24/2023	9.09529 %	45,100,644.91	330,441.66	716,686.37	0.00	44,383,958.55	1,047,128.03	0.00
1M-2H		03/31/2023	0.00000 %	189,812,534.62	0.00	3,016,277.39	0.00	186,796,257.23	3,016,277.39	0.00
1M-2A	30711XDQ4	04/24/2023	9.09529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XDT8	04/24/2023	3.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	30711XDU5	04/24/2023	7.59529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	30711XDV3	04/24/2023	7.09529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	30711XDW1	04/24/2023	6.59529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	30711XDX9	04/24/2023	6.09529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		03/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XDR2	04/24/2023	9.09529 %	45,100,644.91	330,441.66	716,686.37	0.00	44,383,958.55	1,047,128.03	0.00
1M-BH		03/31/2023	0.00000 %	189,812,534.62	0.00	3,016,277.39	0.00	186,796,257.23	3,016,277.39	0.00
1B	30711XDY7	04/24/2023	14.09529 %	79,275,811.60	880,825.12	0.00	(19,872.84)	79,295,684.45	880,825.12	704,315.55
1B-H		03/31/2023	0.00000 %	248,962,285.40	0.00	0.00	(62,409.84)	249,024,695.24	0.00	2,211,872.76
Totals				6,637,099,030.17	1,541,708.44	46,435,563.17	(82,282.68)	6,590,745,749.72	47,977,271.61	2,916,188.31

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

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Apr-2023
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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	5,839,034,574.11	13,454,972.20	25,514,663.45	0.00	0.00	38,969,635.65	5,800,064,938.47	0.18239937	38,969,635.65
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	45,100,644.91	249,139.28	467,547.09	0.00	0.00	716,686.37	44,383,958.55	0.39881787	716,686.37
1M-2H	468,375,205.00	189,812,534.62	1,048,538.39	1,967,739.00	0.00	0.00	3,016,277.39	186,796,257.23	0.39881756	3,016,277.39
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	45,100,644.91	249,139.28	467,547.09	0.00	0.00	716,686.37	44,383,958.55	0.60689638	716,686.37
1M-BH	307,789,374.38	189,812,534.62	1,048,538.39	1,967,739.00	0.00	0.00	3,016,277.39	186,796,257.23	0.60689638	3,016,277.39
1B	80,000,000.00	79,275,811.60	0.00	0.00	0.00	(19,872.84)	(19,872.84)	79,295,684.45	0.99119606	0.00
1B-H	251,236,568.00	248,962,285.40	0.00	0.00	0.00	(62,409.84)	(62,409.84)	249,024,695.24	0.99119606	0.00
Totals	33,855,945,315.52	6,637,099,030.17	16,050,327.54	30,385,235.63	0.00	(82,282.68)	46,353,280.49	6,590,745,749.72	0.19467026	46,435,563.17

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	183.62488488	0.42312949	0.80238044	0.00000000	0.00000000	1.22550993	182.39937495	0.18239937	1.22550993
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	405.25775247	2.23867363	4.20120562	0.00000000	0.00000000	6.43987925	398.81787330	0.39881787	6.43987925
1M-2H	468,375,205.00	405.25743591	2.23867186	4.20120232	0.00000000	0.00000000	6.43987418	398.81756172	0.39881756	6.43987418
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	616.69619033	3.40667512	6.39313495	0.00000000	0.00000000	9.79981007	606.89638040	0.60689638	9.79981007
1M-BH	307,789,374.38	616.69619038	3.40667507	6.39313493	0.00000000	0.00000000	9.79981000	606.89638038	0.60689638	9.79981000
1B	80,000,000.00	990.94764500	0.00000000	0.00000000	0.00000000	(0.24841050)	(0.24841050)	991.19605563	0.99119606	0.00000000
1B-H	251,236,568.00	990.94764501	0.00000000	0.00000000	0.00000000	(0.24841065)	(0.24841065)	991.19605566	0.99119606	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 %	5,839,034,574.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,800,064,938.47
1M-1	N/A	N/A	6.14529 %	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	03/27/23 - 04/24/23	29	9.09529 %	45,100,644.91	330,441.66	0.00	0.00	0.00	0.00	330,441.66	0.00	44,383,958.55
1M-2H	N/A	N/A	0.00000 %	189,812,534.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	186,796,257.23
1M-2A	N/A	N/A	9.09529 %	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	7.59529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	N/A	N/A	7.09529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	N/A	N/A	6.59529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	N/A	N/A	6.09529 %	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	03/27/23 - 04/24/23	29	9.09529 %	45,100,644.91	330,441.66	0.00	0.00	0.00	0.00	330,441.66	0.00	44,383,958.55
1M-BH	N/A	N/A	0.00000 %	189,812,534.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	186,796,257.23
1B	03/27/23 - 04/24/23	29	14.09529 %	79,275,811.60	900,140.31	0.00	0.00	19,315.18	0.00	880,825.12	268,092.83	79,295,684.45
1B-H	N/A	N/A	0.00000 %	248,962,285.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	249,024,695.24
Totals					1,561,023.63	0.00	0.00	19,315.18	0.00	1,541,708.44	268,092.83	

(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 %	183.62488488	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	182.39937495
1M-1	393,343,000.00	6.14529 %	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	9.09529 %	405.25775247	2.96922682	0.00000000	0.00000000	0.00000000	0.00000000	2.96922682	0.00000000	398.81787330
1M-2H	468,375,205.00	0.00000 %	405.25743591	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	398.81756172
1M-2A	38,156,110.38	9.09529 %	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	7.59529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	38,156,110.38	7.09529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	38,156,110.38	6.59529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	38,156,110.38	6.09529 %	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	9.09529 %	616.69619033	4.51838578	0.00000000	0.00000000	0.00000000	0.00000000	4.51838578	0.00000000	606.89638040
1M-BH	307,789,374.38	0.00000 %	616.69619038	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	606.89638038
1B	80,000,000.00	14.09529 %	990.94764500	11.25175388	0.00000000	0.00000000	0.24143975	0.00000000	11.01031400	3.35116038	991.19605563
1B-H	251,236,568.00	0.00000 %	990.94764501	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.19605566

(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	1,864,837.12
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	82,282.69
Total Deposits	1,947,119.81
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,927,953.15
Total Withdrawals (Pool Distribution Amount)	1,947,119.81
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	42,620,316.72
Total Principal Reduction Cumulative	26,764,091,346.90
Scheduled Principal Current	14,752,649.87
Scheduled Principal Cumulative	2,557,342,764.55
Unscheduled Principal Current	27,949,949.54
Unscheduled Principal Cumulative	24,203,836,918.08
Senior Reduction Amount	38,969,635.65
Subordinate Reduction Amount	3,732,963.76
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	82,282.69
Modification Loss Amount	79,973.69
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	38390
Period Reference Pool Removal Loan Count	168
Period Ending Loan Count	38222
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	6,359,565,533.88
Period PIF Loan Count Current	165
PIF Loan Count Cumulative	105067
Period PIF Loan UPB Current	23,194,640.17
PIF Loan UPB Cumulative	23,314,416,110.41
Period Partial Prepayment Amount	4,573,889.79
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	182,114.49
Credit Event Amount Cumulative	16,683,850.28
Total Active Modified Loan Count	740
Total Active Modified Loan UPB	173,396,746.66
LIBOR	4.845290%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.203766%
Subordinate Percentage	8.796234%
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 %	5.130000 %	5.160000 %
1M-2H	0.00	0.00	1.000000 %	5.130000 %	5.160000 %
1M-2A	0.00	0.00	2.150000 %	8.800000 %	8.800000 %
1M-2B	0.00	0.00	1.000000 %	5.130000 %	5.160000 %
1B	0.00	19,872.84	0.000000 %	0.000000 %	0.000000 %
1B-H	0.00	62,409.84	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	433	75,050,046.81	1.132855 %	1.180113 %
60 Days	105	17,565,644.82	0.274711 %	0.276208 %
90 Days	42	6,017,693.76	0.109884 %	0.094624 %
120 Days	40	7,200,409.33	0.104652 %	0.113222 %
150 Days	32	5,718,110.77	0.083721 %	0.089914 %
180+ Days	203	36,907,089.67	0.531108 %	0.580340 %
Totals	855	148,458,995.16	2.236932 %	2.334420 %

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Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Apr-2023
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	292	76,967,224.34	79,973.69	0.103906

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036662903	207,073.78	301.98	0.145832
Summary	0036663560	201,553.90	187.28	0.092918
Summary	0036664364	91,344.12	27.64	0.030259
Summary	0036665087	115,342.29	144.18	0.125002
Summary	0036665347	101,947.49	179.68	0.176248
Summary	0036666441	246,369.51	230.97	0.093749
Summary	0036666926	445,896.42	557.37	0.125000
Summary	0036668042	325,325.17	481.21	0.147917
Summary	0036668286	122,429.72	153.04	0.125002
Summary	0036670041	479,137.47	798.56	0.166666
Summary	0036670108	234,478.71	317.52	0.135415
Summary	0036670174	418,294.94	610.01	0.145833
Summary	0036670186	493,280.93	226.85	0.045988
Summary	0036670213	231,017.59	336.90	0.145833
Summary	0036670626	158,860.19	248.22	0.156251
Summary	0036675515	82,565.26	77.40	0.093744
Summary	0036676091	301,698.66	406.04	0.134585
Summary	0036676648	135,512.56	152.74	0.112713
Summary	0036677003	86,415.19	72.01	0.083330
Summary	0036677693	268,735.76	307.93	0.114585
Summary	0036677812	119,529.11	112.06	0.093751
Summary	0036677974	110,777.73	92.31	0.083329
Summary	0036678872	400,337.25	333.61	0.083332
Summary	0036679002	315,228.43	197.02	0.062501
Summary	0036679308	269,713.38	140.48	0.052085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036679654	301,752.48	471.49	0.156251
Summary	0036679868	254,320.52	264.92	0.104168
Summary	0036680146	93,240.81	125.85	0.134973
Summary	0036680422	158,754.91	181.91	0.114585
Summary	0036680491	403,197.23	504.00	0.125001
Summary	0036681841	108,700.04	2.47	0.002272
Summary	0036682606	251,218.70	340.19	0.135416
Summary	0036683593	141,472.26	162.10	0.114581
Summary	0036683724	263,874.65	164.92	0.062499
Summary	0036684573	429,156.15	268.22	0.062499
Summary	0036684635	224,662.86	257.43	0.114585
Summary	0036684697	231,857.02	144.91	0.062500
Summary	0036685882	142,635.14	33.40	0.023416
Summary	0036686395	180,047.25	262.57	0.145834
Summary	0036686627	213,881.32	245.07	0.114582
Summary	0036686919	484,697.34	504.89	0.104166
Summary	0036687474	246,406.31	462.01	0.187499
Summary	0036687810	476,938.25	645.85	0.135416
Summary	0036688202	374,031.49	272.73	0.072916
Summary	0036688562	184,061.06	325.94	0.177083
Summary	0036688981	272,751.81	159.30	0.058405
Summary	0036688982	267,948.84	156.06	0.058242
Summary	0036689490	99,810.35	10.40	0.010420
Summary	0036689874	87,898.04	64.09	0.072914
Summary	0036690760	417,987.41	435.40	0.104166
Summary	0036691704	94,020.48	156.70	0.166666
Summary	0036691750	119,254.46	187.36	0.157109
Summary	0036691819	145,352.06	181.69	0.125000
Summary	0036691889	174,253.81	254.12	0.145833
Summary	0036691892	237,904.06	5.09	0.002140
Summary	0036692371	165,760.33	30.99	0.018696
Summary	0036693428	106,859.38	77.92	0.072918
Summary	0036694153	108,578.88	169.65	0.156246
Summary	0036694840	391,907.17	449.06	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036695236	252,948.20	289.84	0.114585
Summary	0036696099	380,833.55	317.36	0.083333
Summary	0036696294	258,548.49	134.66	0.052083
Summary	0036696687	272,593.22	369.14	0.135418
Summary	0036697128	154,504.93	241.41	0.156247
Summary	0036697319	611,890.22	573.65	0.093750
Summary	0036697350	439,654.43	549.57	0.125000
Summary	0036697377	240,813.84	250.85	0.104168
Summary	0036697401	117,691.03	159.37	0.135414
Summary	0036697837	266,640.31	305.53	0.114585
Summary	0036698213	191,736.40	51.93	0.027084
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	525,910.01	164.35	0.031251
Summary	0036701733	201,749.64	336.25	0.166667
Summary	0036701991	345,595.67	396.00	0.114585
Summary	0036702046	413,654.26	473.98	0.114584
Summary	0036702190	366,676.04	381.95	0.104166
Summary	0036702412	200,963.09	334.94	0.166667
Summary	0036703789	194,978.82	142.17	0.072916
Summary	0036704972	73,373.86	122.29	0.166667
Summary	0036705089	288,876.58	391.19	0.135418
Summary	0036705805	96,658.26	30.21	0.031254
Summary	0036705841	202,476.86	188.13	0.092914
Summary	0036707236	309,326.70	225.55	0.072916
Summary	0036707359	412,644.79	220.00	0.053315
Summary	0036707732	331,665.18	138.19	0.041666
Summary	0036707877	190,949.11	377.92	0.197917
Summary	0036707891	526,000.44	712.29	0.135416
Summary	0036708904	188,142.27	157.29	0.083602
Summary	0036709256	104,080.47	4.78	0.004593
Summary	0036710307	381,421.64	516.51	0.135417
Summary	0036710418	217,597.69	272.00	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036710486	198,643.05	165.54	0.083335
Summary	0036711111	97,960.07	163.27	0.166670
Summary	0036711897	262,197.24	273.12	0.104166
Summary	0036712261	114,168.92	166.50	0.145837
Summary	0036712307	85,927.68	89.51	0.104169
Summary	0036713166	159,987.55	133.32	0.083331
Summary	0036714330	245,143.27	331.96	0.135415
Summary	0036714621	135,168.42	56.32	0.041667
Summary	0036714634	275,358.05	57.37	0.020835
Summary	0036714886	182,424.23	209.03	0.114585
Summary	0036715529	326,714.32	272.26	0.083333
Summary	0036715709	495,561.17	258.10	0.052082
Summary	0036716050	222,801.27	185.67	0.083334
Summary	0036716340	283,424.17	354.28	0.125000
Summary	0036717200	92,110.64	95.95	0.104168
Summary	0036717663	54,161.09	66.57	0.122911
Summary	0036717667	57,932.66	35.00	0.060415
Summary	0036717979	73,944.54	1.64	0.002218
Summary	0036717980	105,855.89	77.19	0.072920
Summary	0036718356	189,864.87	257.11	0.135417
Summary	0036718547	96,455.38	110.52	0.114581
Summary	0036718703	76,631.20	111.75	0.145828
Summary	0036719070	103,238.74	53.77	0.052083
Summary	0036719528	246,511.18	231.10	0.093748
Summary	0036720873	323,346.92	336.82	0.104167
Summary	0036721278	48,785.08	2.23	0.004571
Summary	0036721332	145,098.70	89.48	0.061668
Summary	0036721687	228,117.41	221.05	0.096902
Summary	0036721856	345,667.03	468.09	0.135416
Summary	0036721920	400,866.77	626.35	0.156249
Summary	0036722211	204,758.18	191.96	0.093750
Summary	0036722405	212,989.77	177.49	0.083333
Summary	0036723258	61,498.64	38.44	0.062505
Summary	0036725516	152,475.87	254.13	0.166669

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036726179	268,463.49	417.24	0.155418
Summary	0036726548	357,624.51	596.04	0.166666
Summary	0036726613	220,762.71	321.95	0.145835
Summary	0036726864	80,452.71	1.47	0.001827
Summary	0036726962	141,428.32	206.25	0.145834
Summary	0036726965	129,401.15	202.19	0.156251
Summary	0036726987	199,921.54	249.90	0.124999
Summary	0036727036	191,383.79	237.47	0.124081
Summary	0036727654	289,619.81	331.86	0.114585
Summary	0036727755	418,986.12	480.09	0.114584
Summary	0036727897	413,799.54	301.73	0.072917
Summary	0036727938	93,021.05	87.21	0.093753
Summary	0036728381	214,955.44	201.52	0.093750
Summary	0036728443	367,943.67	421.60	0.114583
Summary	0036728455	237,514.91	346.38	0.145835
Summary	0036728856	357,041.96	101.59	0.028453
Summary	0036729336	260,328.15	162.71	0.062502
Summary	0036729503	157,802.12	36.77	0.023301
Summary	0036729769	112,660.68	222.97	0.197913
Summary	0036730967	133,268.97	152.70	0.114580
Summary	0036731513	230,190.19	311.72	0.135418
Summary	0036732483	128,710.16	26.81	0.020830
Summary	0036732942	483,376.25	553.87	0.114584
Summary	0036733179	191,184.82	318.64	0.166666
Summary	0036733434	298,817.06	342.39	0.114582
Summary	0036734087	234,995.03	269.27	0.114585
Summary	0036734089	233,813.69	267.91	0.114583
Summary	0036734294	448,011.40	513.35	0.114584
Summary	0036734356	272,732.26	198.87	0.072918
Summary	0036734426	519,373.47	378.71	0.072917
Summary	0036734455	445,391.12	440.05	0.098801
Summary	0036734645	589,937.39	860.33	0.145834
Summary	0036734876	190,585.33	297.79	0.156250
Summary	0036735103	103,300.89	32.28	0.031249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036735515	399,158.39	505.27	0.126584
Summary	0036736737	116,359.54	181.81	0.156248
Summary	0036737002	232,262.98	290.33	0.125001
Summary	0036737079	198,636.80	4.00	0.002014
Summary	0036737100	212,340.53	221.19	0.104168
Summary	0036737251	354,806.26	443.51	0.125001
Summary	0036737952	586,274.52	488.56	0.083333
Summary	0036738544	512,996.73	1,074.52	0.209459
Summary	0036738701	163,747.91	339.87	0.207557
Summary	0036739520	427,513.34	712.52	0.166666
Summary	0036740001	539,629.13	730.75	0.135417
Summary	0036740452	61,611.67	83.43	0.135413
Summary	0036740652	272,154.06	340.19	0.124999
Summary	0036740704	263,359.16	356.63	0.135416
Summary	0036743177	246,419.66	233.25	0.094656
Summary	0036743438	358,372.41	447.97	0.125001
Summary	0036762098	317,516.45	297.67	0.093749
Summary	0036763641	397,452.36	331.21	0.083333
Summary	0036764527	405,385.49	130.00	0.032068
Summary	0036764589	447,780.02	288.54	0.064438
Summary	0036764697	60,023.07	75.03	0.125002
Summary	0036765180	394,012.08	205.21	0.052082
Summary	0036766879	208,322.76	260.40	0.124998
Summary	0036767071	400,433.40	250.27	0.062500
Summary	0036768313	255,319.21	81.10	0.031764
Summary	0036768465	453,665.67	432.74	0.095387
Summary	0036768909	243,788.81	279.34	0.114583
Summary	0036768957	163,895.07	204.87	0.125001
Summary	0036769551	142,738.84	148.69	0.104169
Summary	0036769622	294,151.54	153.20	0.052082
Summary	0036770770	328,231.96	341.91	0.104167
Summary	0036770954	183,083.41	171.64	0.093750
Summary	0036771258	284,859.00	296.73	0.104167
Summary	0036771469	289,270.53	391.72	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036771550	350,765.06	548.07	0.156250
Summary	0036772030	74,786.17	54.53	0.072915
Summary	0036772215	130,227.82	149.22	0.114584
Summary	0036772583	297,188.73	247.66	0.083334
Summary	0036773221	81,308.75	67.76	0.083337
Summary	0036773327	450,182.74	703.41	0.156250
Summary	0036773483	294,634.84	276.22	0.093750
Summary	0036773709	195,430.83	162.86	0.083334
Summary	0036775598	294,264.91	429.14	0.145835
Summary	0036777110	299,470.75	343.14	0.114582
Summary	0036777650	150,999.01	220.21	0.145835
Summary	0036778144	204,921.06	42.69	0.020832
Summary	0036778245	274,344.25	285.78	0.104168
Summary	0036778393	175,984.18	146.65	0.083331
Summary	0036778489	611,090.40	572.90	0.093750
Summary	0036778807	220,396.39	206.62	0.093749
Summary	0036779809	523,215.05	381.51	0.072916
Summary	0036780049	196,216.17	319.44	0.162800
Summary	0036781044	135,877.25	99.08	0.072919
Summary	0036783041	112,387.79	117.07	0.104166
Summary	0036783061	522,512.27	485.50	0.092916
Summary	0036783457	334,334.57	241.00	0.072083
Summary	0036783884	280,293.31	262.77	0.093748
Summary	0036784085	130,376.08	120.21	0.092202
Summary	0036784112	349,346.98	618.64	0.177085
Summary	0036784261	138,168.75	2.77	0.002005
Summary	0036784524	347,582.43	362.07	0.104168
Summary	0036787199	103,595.73	129.49	0.124995
Summary	0036787268	192,948.14	80.40	0.041669
Summary	0036787671	168,042.50	122.53	0.072916
Summary	0036788323	132,656.24	33.21	0.025035
Summary	0036788682	361,637.51	452.05	0.125001
Summary	0036788820	229,123.36	190.94	0.083335
Summary	0036789161	205,003.27	213.55	0.104169

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036789381	472,531.58	492.22	0.104167
Summary	0036789896	216,642.16	225.67	0.104167
Summary	0036790523	226,188.69	235.61	0.104165
Summary	0036790673	241,045.10	145.18	0.060229
Summary	0036790993	396,468.44	454.29	0.114584
Summary	0036791345	279,966.53	291.63	0.104166
Summary	0036792116	159,117.03	49.09	0.030852
Summary	0036793855	224,909.70	234.28	0.104166
Summary	0036794051	266,578.04	222.15	0.083334
Summary	0036794386	105,498.18	142.86	0.135415
Summary	0036794645	361,825.92	226.14	0.062500
Summary	0036794876	606,908.56	995.00	0.163946
Summary	0036795353	125,157.82	104.30	0.083335
Summary	0036795798	254,575.69	124.69	0.048980
Summary	0036808055	376,452.14	352.92	0.093749
Summary	0036808064	438,363.40	113.61	0.025917
Summary	0036808269	217,744.24	291.81	0.134015
Summary	0036809076	383,883.02	359.89	0.093750
Summary	0036809983	348,008.65	471.26	0.135416
Summary	0036811528	607,042.99	569.10	0.093750
Summary	0036811895	626,307.32	913.36	0.145833
Summary	0036812205	361,804.19	113.06	0.031249
Summary	0036812307	272,160.99	368.55	0.135416
Summary	0036813422	246,478.20	205.40	0.083334
Summary	0036813885	138,287.82	144.05	0.104167
Summary	0036814375	303,547.13	347.81	0.114582
Summary	0036814594	281,931.42	205.58	0.072918
Summary	0036815336	258,112.62	264.83	0.102602
Summary	0036815344	543,982.04	566.65	0.104167
Summary	0036815519	267,019.44	10.86	0.004067
Summary	0036817708	244,686.02	331.35	0.135418
Summary	0036818087	189,741.04	138.35	0.072915
Summary	0036818705	206,004.65	171.67	0.083333
Summary	0036818768	175,880.45	201.53	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036819445	469,908.70	636.33	0.135416
Summary	0036820561	219,438.47	365.73	0.166666
Summary	0036820848	404,758.29	337.30	0.083334
Summary	0036821091	282,031.87	411.30	0.145835
Summary	0036821117	303,970.49	443.29	0.145833
Summary	0036821419	240,813.81	301.02	0.125001
Summary	0036821549	269,023.14	364.30	0.135416
Summary	0036822580	257,954.39	241.83	0.093749
Summary	0036828318	282,499.15	294.27	0.104167
Summary	0036829041	363,811.90	303.18	0.083334
Summary	0036830125	537,157.69	671.45	0.125001
Summary	0036830637	291,228.44	364.04	0.125002
Summary	0036830975	152,109.42	174.29	0.114582
Summary	0036831044	287,436.32	538.94	0.187499
Summary	0036831197	245,056.69	280.79	0.114582
Summary	0036833935	415,525.29	432.84	0.104167
Summary	0036834941	231,058.95	264.76	0.114585
Summary	0036836598	401,455.15	41.82	0.010417
Summary	0036836783	453,198.33	613.71	0.135418
Summary	0036836932	390,759.42	284.93	0.072917
Summary	0036837371	325,250.31	474.32	0.145832
Summary	0036838095	270,693.43	366.56	0.135415
Summary	0036838384	134,365.75	125.97	0.093752
Summary	0036839278	433,267.41	496.45	0.114583
Summary	0036840525	550,713.51	803.12	0.145833
Summary	0036840583	117,212.00	122.10	0.104170
Summary	0036840698	249,703.99	286.12	0.114584
Summary	0036840873	89,264.68	60.09	0.067317
Summary	0036840896	219,290.61	274.11	0.124999

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Apr-2023
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	182,114.49	14,802.15	8.128

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036675145	40,394.59	45.21	0.112
0036708209	83,180.26	13,197.25	15.866
0036794837	58,539.64	1,559.69	2.664

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	229,837.87	(97,084.84)	(31,431.18)	(13.675)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036675800	64,553.09	29.48	(25,521.01)	(39.535)
0036762436	68,767.34	(96,606.32)	(15,535.18)	(22.591)
0036815438	96,517.44	(508.00)	9,625.01	9.972

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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
115	16,683,850.28	2,916,190.06	17.479

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
0036675145	40,394.59	45.21	0.112
0036675503	28,725.50	19,912.33	69.319
0036675587	30,083.04	3,109.36	10.336
0036675800	64,553.09	(25,521.01)	(39.535)
0036676518	121,622.42	8,415.99	6.920
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036680407	110,391.03	4,203.12	3.807
0036680433	163,466.81	48,577.41	29.717
0036681049	217,242.19	62,153.12	28.610
0036681513	384,223.38	195,880.52	50.981
0036683590	142,048.58	98,415.94	69.283
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036708209	83,180.26	13,197.25	15.866
0036710368	85,418.58	49,994.25	58.529
0036712358	54,467.91	39,922.79	73.296
0036712391	50,128.49	2,131.04	4.251
0036712627	162,061.81	5,507.28	3.398
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	1,484.57	1.568
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	(15,535.18)	(22.591)
0036762646	155,096.05	7,810.75	5.036
0036766264	99,536.09	2,360.31	2.371

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Credit-Linked Notes

Series 2016-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0036794837	58,539.64	1,559.69	2.664
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	9,625.01	9.972
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036834228	334,548.55	158,815.89	47.472
0036836058	294,847.79	23,001.38	7.801
0036836834	77,124.24	2,125.37	2.756
0036838355	158,962.32	(1,185.17)	(0.746)
0036839926	56,362.17	31,389.24	55.692
0036840895	170,371.67	15,589.43	9.150

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	6	411,952.36	(82,282.69)	(0.001 %)	0	0.00	0.00	0.000 %	6	411,952.36	(82,282.69)	(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	0036675145	45,000.00	4.500 %	NM	70.00	360	40,394.59	03/31/2023	45.21	45.21
Summary	0036675800	70,000.00	4.625 %	MI	70.00	360	64,553.09	12/31/2022	29.48	(25,521.01)
Summary	0036708209	89,000.00	3.750 %	NC	80.00	360	83,180.26	03/31/2023	13,197.25	13,197.25
Summary	0036762436	72,000.00	4.750 %	OH	80.00	360	68,767.34	10/31/2022	(96,606.32)	(15,535.18)
Summary	0036794837	63,000.00	4.625 %	MI	79.00	360	58,539.64	03/31/2023	1,559.69	1,559.69
Summary	0036815438	104,000.00	4.250 %	OH	77.00	360	96,517.44	12/31/2022	(508.00)	9,625.01

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

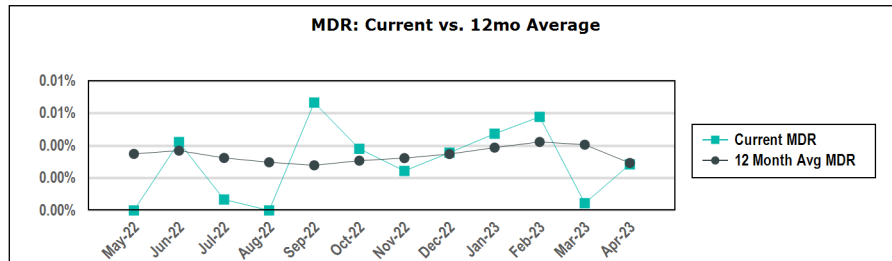
Distribution Date: 25-Apr-2023
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Realized Loss Report - Collateral

Summary

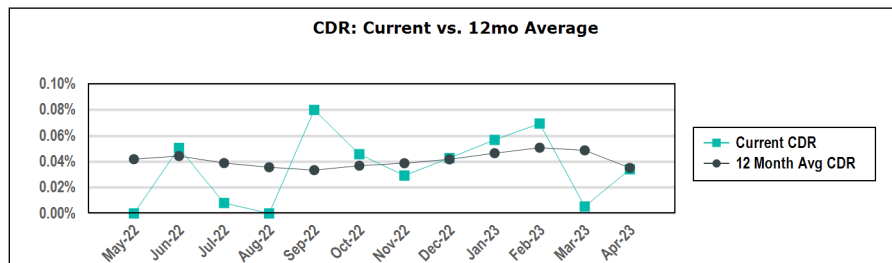
MDR

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



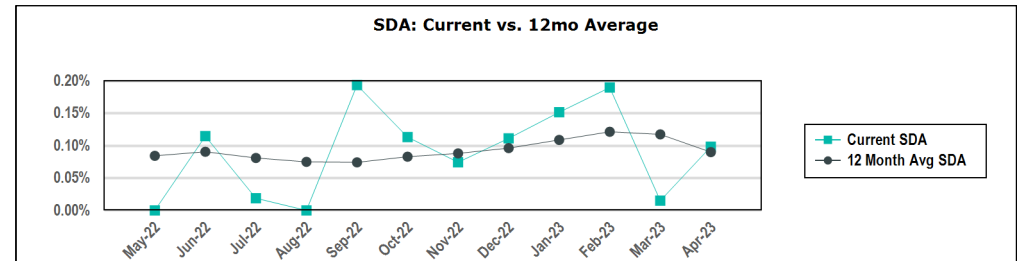
CDR

Current Month 0.034 %
3 Month Average 0.036 %
12 Month Average 0.035 %



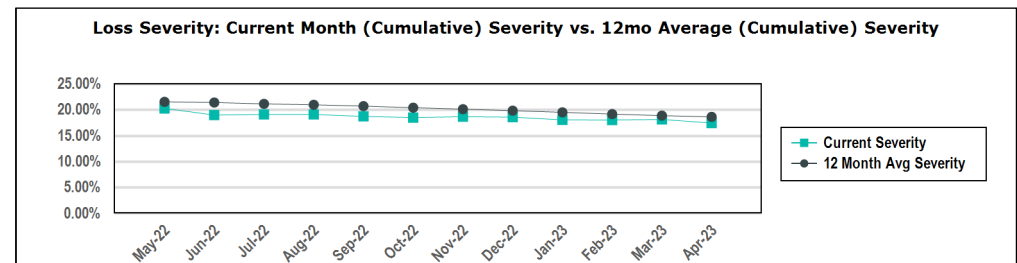
SDA

Current Month 0.099 %
3 Month Average 0.101 %
12 Month Average 0.090 %



Loss Severity

Current Month (Cumulative) 17.479 %
3 Month Average (Cumulative) 17.906 %
12 Month Average (Cumulative) 18.669 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month	0.436 %
3 Month Average	0.484 %
12 Month Average	0.971 %

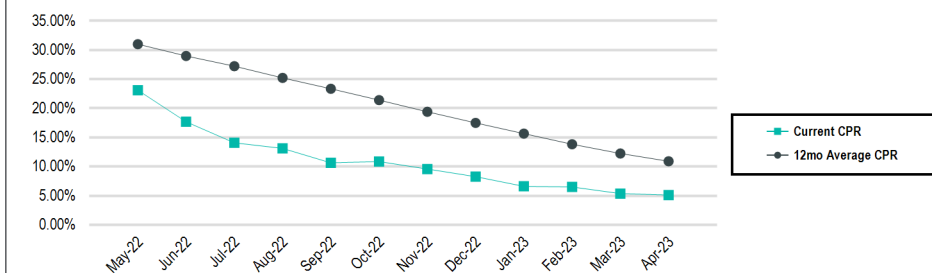
CPR

Current Month	5.112 %
3 Month Average	5.659 %
12 Month Average	10.910 %

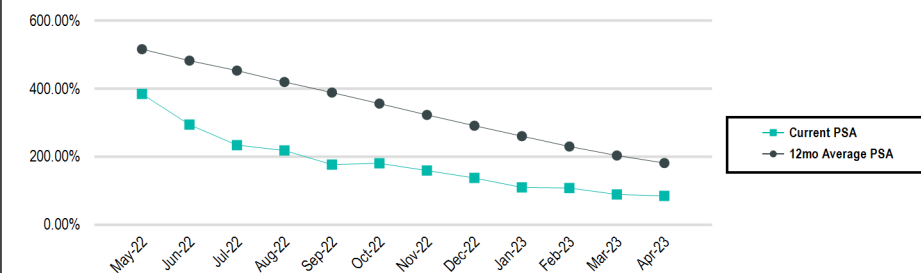
PSA

Current Month	85.194 %
3 Month Average	94.317 %
12 Month Average	181.835 %

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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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



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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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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>