

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 26-Oct-2020
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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		09/30/2020	0.00000 %	15,284,325,638.41	0.00	711,412,690.66	0.00	14,572,912,947.74	711,412,690.66	0.00
1M-1	30711XDP6	10/23/2020	1.44813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		09/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	10/23/2020	4.39813 %	413,953,992.34	1,567,759.10	1,336,199.44	0.00	412,617,792.90	2,903,958.54	0.00
1M-2H		09/30/2020	0.00000 %	21,788,298.64	0.00	70,332.57	0.00	21,717,966.07	70,332.57	0.00
1M-2A	30711XDQ4	10/23/2020	4.39813 %	52,078,992.34	197,237.65	1,336,199.44	0.00	50,742,792.90	1,533,437.09	0.00
1M-2I	30711XDT8	10/23/2020	3.00000 %	0.00	134,537.40	0.00	0.00	0.00	134,537.40	0.00
1M-2R	30711XDU5	10/23/2020	2.89813 %	52,078,992.34	129,968.96	1,336,199.44	0.00	50,742,792.90	1,466,168.40	0.00
1M-2S	30711XDV3	10/23/2020	2.39813 %	52,078,992.34	107,546.06	1,336,199.44	0.00	50,742,792.90	1,443,745.50	0.00
1M-2T	30711XDW1	10/23/2020	1.89813 %	52,078,992.34	85,123.16	1,336,199.44	0.00	50,742,792.90	1,421,322.60	0.00
1M-2U	30711XDX9	10/23/2020	1.39813 %	52,078,992.34	62,700.26	1,336,199.44	0.00	50,742,792.90	1,398,899.70	0.00
1M-AH		09/30/2020	0.00000 %	2,741,244.64	0.00	70,332.57	0.00	2,670,912.07	70,332.57	0.00
1M-2B	30711XDR2	10/23/2020	4.39813 %	361,875,000.00	1,370,521.45	0.00	0.00	361,875,000.00	1,370,521.45	0.00
1M-BH		09/30/2020	0.00000 %	19,047,054.00	0.00	0.00	0.00	19,047,054.00	0.00	0.00
1B	30711XDY7	10/23/2020	9.39813 %	79,711,559.19	643,629.69	0.00	525.19	79,711,034.01	643,629.69	288,966.00
1B-H		09/30/2020	0.00000 %	250,330,732.03	0.00	0.00	1,649.32	250,329,082.70	0.00	907,485.29
Totals				16,694,168,480.95	4,299,023.73	719,570,552.44	2,174.51	15,974,595,753.99	723,869,576.17	1,196,451.29

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, 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: 26-Oct-2020
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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	15,284,325,638.41	28,073,029.63	683,339,661.03	0.00	0.00	711,412,690.66	14,572,912,947.74	0.45828628	711,412,690.66
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	413,953,992.34	1,336,199.44	0.00	0.00	0.00	1,336,199.44	412,617,792.90	0.74928914	1,336,199.44
1M-2H	28,984,995.00	21,788,298.64	70,332.57	0.00	0.00	0.00	70,332.57	21,717,966.07	0.74928307	70,332.57
1M-2A	188,804,000.00	52,078,992.34	1,336,199.44	0.00	0.00	0.00	1,336,199.44	50,742,792.90	0.26875910	1,336,199.44
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	52,078,992.34	1,336,199.44	0.00	0.00	0.00	1,336,199.44	50,742,792.90	0.26875910	1,336,199.44
1M-2S	188,804,000.00	52,078,992.34	1,336,199.44	0.00	0.00	0.00	1,336,199.44	50,742,792.90	0.26875910	1,336,199.44
1M-2T	188,804,000.00	52,078,992.34	1,336,199.44	0.00	0.00	0.00	1,336,199.44	50,742,792.90	0.26875910	1,336,199.44
1M-2U	188,804,000.00	52,078,992.34	1,336,199.44	0.00	0.00	0.00	1,336,199.44	50,742,792.90	0.26875910	1,336,199.44
1M-AH	9,937,941.00	2,741,244.64	70,332.57	0.00	0.00	0.00	70,332.57	2,670,912.07	0.26875910	70,332.57
1M-2B	361,875,000.00	361,875,000.00	0.00	0.00	0.00	0.00	0.00	361,875,000.00	1.00000000	0.00
1M-BH	19,047,054.00	19,047,054.00	0.00	0.00	0.00	0.00	0.00	19,047,054.00	1.00000000	0.00
1B	80,000,000.00	79,711,559.19	0.00	0.00	0.00	525.19	525.19	79,711,034.01	0.99638793	0.00
1B-H	251,236,568.00	250,330,732.03	0.00	0.00	0.00	1,649.32	1,649.32	250,329,082.70	0.99638793	0.00
Totals	34,458,536,874.00	16,694,168,480.95	36,230,891.41	683,339,661.03	0.00	2,174.51	719,572,726.95	15,974,595,753.99	0.46358892	719,570,552.44

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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	480.65866029	0.88283547	21.48953992	0.00000000	0.00000000	22.37237539	458.28628490	0.45828628	22.37237539
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	751.71559536	2.42645795	0.00000000	0.00000000	0.00000000	2.42645795	749.28913741	0.74928914	2.42645795
1M-2H	28,984,995.00	751.70958767	2.42651655	0.00000000	0.00000000	0.00000000	2.42651655	749.28307112	0.74928307	2.42651655
1M-2A	188,804,000.00	275.83627646	7.07717760	0.00000000	0.00000000	0.00000000	7.07717760	268.75909885	0.26875910	7.07717760
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	275.83627646	7.07717760	0.00000000	0.00000000	0.00000000	7.07717760	268.75909885	0.26875910	7.07717760
1M-2S	188,804,000.00	275.83627646	7.07717760	0.00000000	0.00000000	0.00000000	7.07717760	268.75909885	0.26875910	7.07717760
1M-2T	188,804,000.00	275.83627646	7.07717760	0.00000000	0.00000000	0.00000000	7.07717760	268.75909885	0.26875910	7.07717760
1M-2U	188,804,000.00	275.83627646	7.07717760	0.00000000	0.00000000	0.00000000	7.07717760	268.75909885	0.26875910	7.07717760
1M-AH	9,937,941.00	275.83627635	7.07717725	0.00000000	0.00000000	0.00000000	7.07717725	268.75909909	0.26875910	7.07717725
1M-2B	361,875,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	19,047,054.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B	80,000,000.00	996.39448988	0.00000000	0.00000000	0.00000000	0.00656488	0.00656488	996.38792513	0.99638793	0.00000000
1B-H	251,236,568.00	996.39448995	0.00000000	0.00000000	0.00000000	0.00656481	0.00656481	996.38792510	0.99638793	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 %	15,284,325,638.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,572,912,947.74
1M-1	N/A	N/A	1.44813 %	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	09/25/20 - 10/25/20	31	4.39813 %	413,953,992.34	1,567,759.10	0.00	0.00	0.00	0.00	1,567,759.10	0.00	412,617,792.90
1M-2H	N/A	N/A	0.00000 %	21,788,298.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,717,966.07
1M-2A	09/25/20 - 10/25/20	31	4.39813 %	52,078,992.34	197,237.65	0.00	0.00	0.00	0.00	197,237.65	0.00	50,742,792.90
1M-2I	09/25/20 - 10/25/20	31	3.00000 %	52,078,992.34	134,537.40	0.00	0.00	0.00	0.00	134,537.40	0.00	50,742,792.90
1M-2R	09/25/20 - 10/25/20	31	2.89813 %	52,078,992.34	129,968.96	0.00	0.00	0.00	0.00	129,968.96	0.00	50,742,792.90
1M-2S	09/25/20 - 10/25/20	31	2.39813 %	52,078,992.34	107,546.06	0.00	0.00	0.00	0.00	107,546.06	0.00	50,742,792.90
1M-2T	09/25/20 - 10/25/20	31	1.89813 %	52,078,992.34	85,123.16	0.00	0.00	0.00	0.00	85,123.16	0.00	50,742,792.90
1M-2U	09/25/20 - 10/25/20	31	1.39813 %	52,078,992.34	62,700.26	0.00	0.00	0.00	0.00	62,700.26	0.00	50,742,792.90
1M-AH	N/A	N/A	0.00000 %	2,741,244.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,670,912.07
1M-2B	09/25/20 - 10/25/20	31	4.39813 %	361,875,000.00	1,370,521.45	0.00	0.00	0.00	0.00	1,370,521.45	0.00	361,875,000.00
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	19,047,054.00
1B	09/25/20 - 10/25/20	31	9.39813 %	79,711,559.19	645,092.43	0.00	0.00	1,462.74	0.00	643,629.69	41,667.07	79,711,034.01
1B-H	N/A	N/A	0.00000 %	250,330,732.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	250,329,082.70
Totals					4,300,486.47	0.00	0.00	1,462.74	0.00	4,299,023.73	41,667.07	

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	31,798,710,605.00	0.00000 %	480.65866029	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	458.28628490
1M-1	393,343,000.00	1.44813 %	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	4.39813 %	751.71559536	2.84695639	0.00000000	0.00000000	0.00000000	0.00000000	2.84695639	0.00000000	749.28913741
1M-2H	28,984,995.00	0.00000 %	751.70958767	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	749.28307112
1M-2A	188,804,000.00	4.39813 %	275.83627646	1.04466881	0.00000000	0.00000000	0.00000000	0.00000000	1.04466881	0.00000000	268.75909885
1M-2I	0.00	3.00000 %	275.83627646	0.71257706	0.00000000	0.00000000	0.00000000	0.00000000	0.71257706	0.00000000	268.75909885
1M-2R	188,804,000.00	2.89813 %	275.83627646	0.68838033	0.00000000	0.00000000	0.00000000	0.00000000	0.68838033	0.00000000	268.75909885
1M-2S	188,804,000.00	2.39813 %	275.83627646	0.56961749	0.00000000	0.00000000	0.00000000	0.00000000	0.56961749	0.00000000	268.75909885
1M-2T	188,804,000.00	1.89813 %	275.83627646	0.45085464	0.00000000	0.00000000	0.00000000	0.00000000	0.45085464	0.00000000	268.75909885
1M-2U	188,804,000.00	1.39813 %	275.83627646	0.33209180	0.00000000	0.00000000	0.00000000	0.00000000	0.33209180	0.00000000	268.75909885
1M-AH	9,937,941.00	0.00000 %	275.83627635	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	268.75909909
1M-2B	361,875,000.00	4.39813 %	1000.00000000	3.78727862	0.00000000	0.00000000	0.00000000	0.00000000	3.78727862	0.00000000	1000.00000000
1M-BH	19,047,054.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B	80,000,000.00	9.39813 %	996.39448988	8.06365538	0.00000000	0.00000000	0.01828425	0.00000000	8.04537113	0.52083838	996.38792513
1B-H	251,236,568.00	0.00000 %	996.39448995	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.38792510

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,568,929.40
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(2,174.51)
Total Deposits	3,566,754.89
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,547,588.23
Total Withdrawals (Pool Distribution Amount)	3,566,754.89
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	712,821,397.18
Total Principal Reduction Cumulative	17,786,368,055.65
Scheduled Principal Current	29,479,561.64
Scheduled Principal Cumulative	1,999,602,527.11
Unscheduled Principal Current	683,339,661.03
Unscheduled Principal Cumulative	15,785,573,603.04
Senior Reduction Amount	711,412,690.66
Subordinate Reduction Amount	1,406,532.01
Calculated Tranche Write-Down Amount	2,174.51
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	6,056.41
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	11,949.17
Informational Reporting	
At Issuance Loan Count	143561
Period Beginning Loan Count	80728
Period Reference Pool Removal Loan Count	2846
Period Ending Loan Count	77882
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	15,337,288,825.13
Period PIF Loan Count Current	2845
PIF Loan Count Cumulative	65480
Period PIF Loan UPB Current	672,815,742.92
PIF Loan UPB Cumulative	15,127,180,245.46
Period Partial Prepayment Amount	12,310,735.21
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	152
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	25,226,480.16
Credit Event Amount Current	84,479.89
Credit Event Amount Cumulative	6,963,988.80
Total Active Modified Loan Count	583
Total Active Modified Loan UPB	122,261,940.56
LIBOR	0.148130%

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.228789%
Subordinate Percentage	4.771211%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
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 %	4.770000 %	4.980000 %
1M-1	0.00	0.00	2.750000 %	4.770000 %	4.980000 %
1M-1H	0.00	0.00	2.750000 %	4.770000 %	4.980000 %
1M-2	0.00	0.00	1.000000 %	2.060000 %	2.150000 %
1M-2H	0.00	0.00	1.000000 %	2.060000 %	2.150000 %
1M-2A	0.00	0.00	2.150000 %	4.430000 %	4.640000 %
1M-2B	0.00	0.00	1.000000 %	2.060000 %	2.150000 %
1B	525.19	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	1,649.32	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

Contact:
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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	787	162,468,100.35	1.010503 %	1.059301 %
60 Days	438	94,588,744.64	0.562389 %	0.616724 %
90 Days	489	107,195,130.44	0.627873 %	0.698918 %
120 Days	735	176,665,662.98	0.943735 %	1.151870 %
150 Days	1062	253,641,910.32	1.363601 %	1.653760 %
180+ Days	301	66,529,745.06	0.386482 %	0.433778 %
Totals	3812	861,089,293.79	4.894584 %	5.614351 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	68	13,910,854.31	6,056.41	0.043537

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036665536	108,690.99	1.82	0.001674
Summary	0036668564	92,708.99	3.66	0.003948
Summary	0036670159	387,279.80	31.38	0.008103
Summary	0036670186	455,726.80	211.20	0.046344
Summary	0036675424	393,460.15	9.63	0.002448
Summary	0036676781	124,971.08	4.03	0.003225
Summary	0036679542	105,419.84	76.87	0.072918
Summary	0036680146	95,427.21	127.22	0.133316
Summary	0036681841	114,825.53	2.47	0.002151
Summary	0036682526	205,488.84	3.73	0.001815
Summary	0036685351	292,794.51	43.16	0.014741
Summary	0036687365	240,089.96	121.67	0.050677
Summary	0036687886	231,967.36	169.77	0.073187
Summary	0036688981	278,546.65	159.30	0.057190
Summary	0036688982	273,644.79	156.06	0.057030
Summary	0036689874	90,516.02	66.00	0.072915
Summary	0036691848	220,262.41	45.89	0.020834
Summary	0036691892	237,282.73	5.09	0.002145
Summary	0036692077	116,912.08	2.12	0.001813
Summary	0036692130	65,520.67	1.36	0.002076
Summary	0036692175	42,276.78	10.03	0.023725
Summary	0036692371	157,513.45	30.99	0.019675
Summary	0036699380	403,114.59	272.08	0.067494
Summary	0036700284	156,639.66	64.41	0.041120
Summary	0036700346	273,701.38	116.34	0.042506

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036702668	201,744.53	147.11	0.072919
Summary	0036703251	87,311.66	3.00	0.003436
Summary	0036707359	423,562.39	220.00	0.051940
Summary	0036708944	226,120.53	83.72	0.037025
Summary	0036709256	107,099.71	4.78	0.004463
Summary	0036710817	134,855.56	163.65	0.121352
Summary	0036711897	237,345.35	24.82	0.010457
Summary	0036714621	139,168.44	57.99	0.041669
Summary	0036717979	79,294.13	1.64	0.002068
Summary	0036721278	51,590.27	2.23	0.004323
Summary	0036721412	131,817.60	108.75	0.082500
Summary	0036726858	82,281.93	1.38	0.001677
Summary	0036726864	81,334.54	1.47	0.001807
Summary	0036728856	342,602.03	101.59	0.029652
Summary	0036730403	171,147.00	102.55	0.059919
Summary	0036730436	161,714.69	41.06	0.025390
Summary	0036732376	91,055.53	3.86	0.004239
Summary	0036735515	342,769.44	202.82	0.059171
Summary	0036737079	210,853.05	4.00	0.001897
Summary	0036737868	108,971.53	45.40	0.041662
Summary	0036739938	358,786.80	224.24	0.062500
Summary	0036741693	133,563.81	83.48	0.062502
Summary	0036764527	400,262.22	130.00	0.032479
Summary	0036768313	237,793.92	81.10	0.034105
Summary	0036772030	81,177.08	59.19	0.072915
Summary	0036783584	358,088.77	489.66	0.136743
Summary	0036785698	324,654.01	167.71	0.051658
Summary	0036787268	207,067.27	86.28	0.041668
Summary	0036788323	136,543.98	33.62	0.024622
Summary	0036790673	248,841.06	149.24	0.059974
Summary	0036792116	163,389.69	49.09	0.030045
Summary	0036795798	260,582.88	124.69	0.047850
Summary	0036796542	141,707.76	118.09	0.083333
Summary	0036809877	99,118.23	110.74	0.111725

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036811240	312,888.20	97.78	0.031251
Summary	0036814594	280,631.71	204.63	0.072918
Summary	0036815519	287,756.32	10.86	0.003774
Summary	0036817814	149,989.25	135.05	0.090040
Summary	0036821947	374,349.90	109.29	0.029195
Summary	0036830637	301,775.41	377.22	0.125000
Summary	0036837761	288,309.06	31.91	0.011068
Summary	0036839527	96,890.12	64.35	0.066415
Summary	0036840873	89,264.68	60.09	0.067317

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	84,479.89	2,174.51	2.574

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036729962	84,479.89	2,174.51	2.574

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: 26-Oct-2020
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
47	6,963,988.80	1,196,451.29	17.181

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036664365	58,417.22	(17,725.51)	(30.343)
0036667180	131,872.38	29,128.41	22.088
0036668836	287,394.22	49,442.52	17.204
0036670656	102,860.65	26,241.29	25.511
0036671143	62,590.13	58,140.47	92.891
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
0036676518	121,622.42	8,415.99	6.920
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
0036683590	142,048.58	98,415.94	69.283
0036685978	49,345.03	(30,973.72)	(62.770)
0036686628	359,057.87	9,557.36	2.662
0036691699	87,407.72	45,412.66	51.955
0036692226	100,392.45	7,748.55	7.718
0036702576	292,392.45	(782.31)	(0.268)
0036704535	114,235.24	10,694.23	9.362
0036712627	162,061.81	5,507.28	3.398
0036718163	144,270.43	57,124.76	39.596
0036727353	262,563.27	(3.56)	(0.001)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036729962	84,479.89	2,174.51	2.574
0036730366	154,462.49	5,984.64	3.874
0036732374	98,996.41	3,888.54	3.928
0036736370	103,422.68	20,650.69	19.967
0036738170	38,882.25	21,669.62	55.731
0036740388	85,899.80	(2.00)	(0.002)
0036762646	155,096.05	7,810.75	5.036
0036768406	112,977.65	1,860.09	1.646
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)
0036818209	33,795.29	25,578.51	75.687
0036820622	74,386.79	33,070.44	44.457
0036828251	202,444.46	30,767.79	15.198
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

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Credit-Linked Notes

Series 2016-C06



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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	1	84,479.89	2,174.51	0.000 %	0	0.00	0.00	0.000 %	1	84,479.89	2,174.51	0.000 %

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	0036729962	89,000.00	4.250 %	IA	75.00	360	84,479.89	09/30/2020	2,174.51	2,174.51

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

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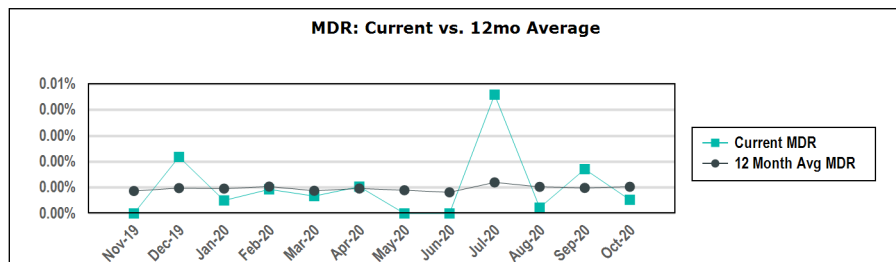
Distribution Date: 26-Oct-2020
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Realized Loss Report - Collateral

Summary

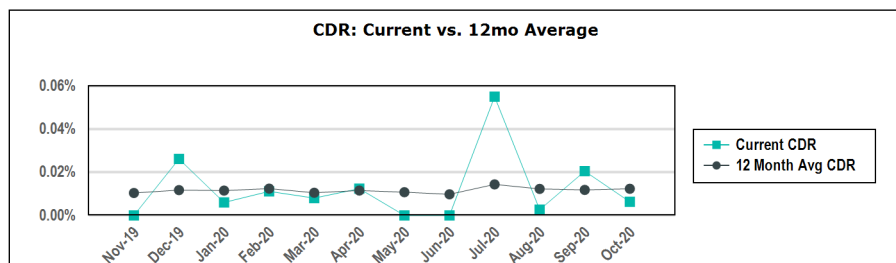
MDR

Current Month 0.001 %
3 Month Average 0.001 %
12 Month Average 0.001 %



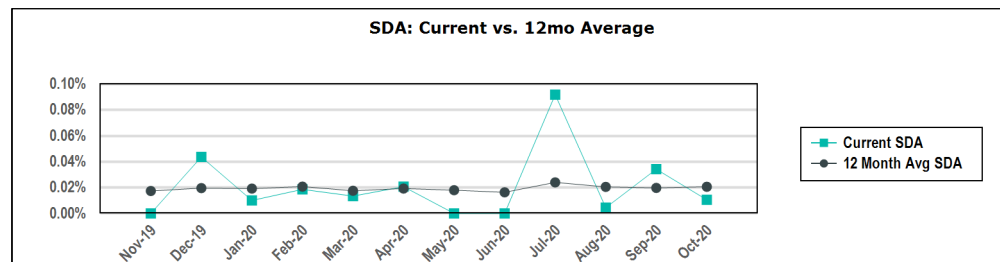
CDR

Current Month 0.006 %
3 Month Average 0.010 %
12 Month Average 0.012 %



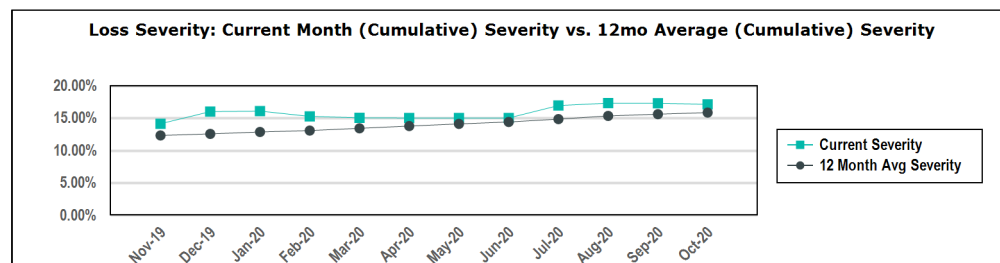
SDA

Current Month 0.011 %
3 Month Average 0.016 %
12 Month Average 0.021 %



Loss Severity

Current Month (Cumulative) 17.181 %
3 Month Average (Cumulative) 17.302 %
12 Month Average (Cumulative) 15.912 %



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

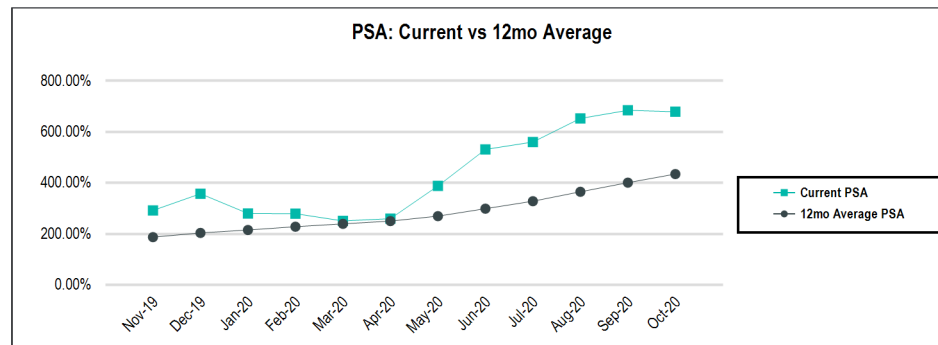
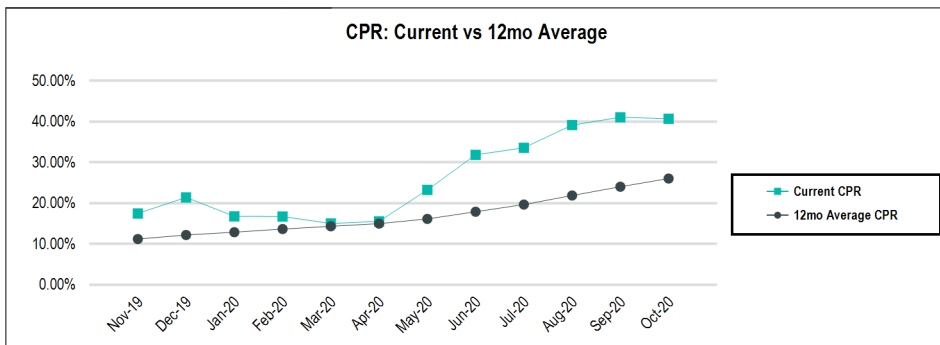
Current Month	4.265 %
3 Month Average	4.211 %
12 Month Average	2.557 %

CPR

Current Month	40.731 %
3 Month Average	40.323 %
12 Month Average	26.069 %

PSA

Current Month	678.849 %
3 Month Average	672.052 %
12 Month Average	434.477 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
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
152	25,226,480.16

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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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Connecticut Avenue Securities

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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.