

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: 28-May-2024
03-May-2024 2:52:04 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		04/30/2024	0.00000 %	5,291,593,621.00	0.00	41,734,013.99	0.00	5,249,859,607.01	41,734,013.99	0.00
1M-1	30711XDP6	05/24/2024	6.74450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	05/24/2024	9.69450 %	35,025,454.56	311,258.08	765,851.23	0.00	34,259,603.33	1,077,109.31	0.00
1M-2H		04/30/2024	0.00000 %	147,409,650.56	0.00	3,223,194.79	0.00	144,186,455.78	3,223,194.79	0.00
1M-2A	30711XDQ4	05/24/2024	9.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XDT8	05/24/2024	3.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	30711XDU5	05/24/2024	8.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	30711XDV3	05/24/2024	7.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	30711XDW1	05/24/2024	7.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	30711XDX9	05/24/2024	6.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XDR2	05/24/2024	9.69450 %	35,025,454.56	311,258.08	765,851.23	0.00	34,259,603.33	1,077,109.31	0.00
1M-BH		04/30/2024	0.00000 %	147,409,650.56	0.00	3,223,194.79	0.00	144,186,455.78	3,223,194.79	0.00
1B	30711XDY7	05/24/2024	14.69450 %	79,172,605.72	1,047,063.10	0.00	55,375.24	79,117,230.49	1,047,063.10	882,769.52
1B-H		04/30/2024	0.00000 %	248,638,171.77	0.00	0.00	173,903.55	248,464,268.21	0.00	2,772,299.78
Totals				5,984,274,608.73	1,669,579.26	49,712,106.03	229,278.79	5,934,333,223.93	51,381,685.29	3,655,069.30

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.

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Credit-Linked Notes

Series 2016-C06



Distribution Date: 28-May-2024
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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	5,291,593,621.00	13,648,033.31	28,085,980.68	0.00	0.00	41,734,013.99	5,249,859,607.01	0.16509662	41,734,013.99
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	35,025,454.56	252,661.15	513,190.08	0.00	0.00	765,851.23	34,259,603.33	0.30784415	765,851.23
1M-2H	468,375,205.00	147,409,650.56	1,063,360.70	2,159,834.09	0.00	0.00	3,223,194.79	144,186,455.78	0.30784391	3,223,194.79
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	35,025,454.56	252,661.15	513,190.08	0.00	0.00	765,851.23	34,259,603.33	0.46845820	765,851.23
1M-BH	307,789,374.38	147,409,650.56	1,063,360.70	2,159,834.09	0.00	0.00	3,223,194.79	144,186,455.78	0.46845820	3,223,194.79
1B	80,000,000.00	79,172,605.72	0.00	0.00	0.00	55,375.24	55,375.24	79,117,230.49	0.98896538	0.00
1B-H	251,236,568.00	248,638,171.77	0.00	0.00	0.00	173,903.55	173,903.55	248,464,268.21	0.98896538	0.00
Totals	33,855,945,315.52	5,984,274,608.73	16,280,077.01	33,432,029.02	0.00	229,278.79	49,941,384.82	5,934,333,223.93	0.17528186	49,712,106.03

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	166.40906252	0.42920084	0.88324275	0.00000000	0.00000000	1.31244359	165.09661892	0.16509662	1.31244359
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	314.72580985	2.27031986	4.61133669	0.00000000	0.00000000	6.88165654	307.84415331	0.30784415	6.88165654
1M-2H	468,375,205.00	314.72556401	2.27031809	4.61133311	0.00000000	0.00000000	6.88165120	307.84391283	0.30784391	6.88165120
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	478.93027771	3.45483239	7.01724705	0.00000000	0.00000000	10.47207943	468.45819828	0.46845820	10.47207943
1M-BH	307,789,374.38	478.93027775	3.45483239	7.01724708	0.00000000	0.00000000	10.47207947	468.45819831	0.46845820	10.47207947
1B	80,000,000.00	989.65757150	0.00000000	0.00000000	0.00000000	0.69219050	0.69219050	988.96538113	0.98896538	0.00000000
1B-H	251,236,568.00	989.65757154	0.00000000	0.00000000	0.00000000	0.69219044	0.69219044	988.96538107	0.98896538	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 %	5,291,593,621.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,249,859,607.01
1M-1	N/A	N/A	6.74450 %	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	04/25/24 - 05/27/24	33	9.69450 %	35,025,454.56	311,258.08	0.00	0.00	0.00	0.00	311,258.08	0.00	34,259,603.33
1M-2H	N/A	N/A	0.00000 %	147,409,650.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	144,186,455.78
1M-2A	N/A	N/A	9.69450 %	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	8.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	N/A	N/A	7.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	N/A	N/A	7.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	N/A	N/A	6.69450 %	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	04/25/24 - 05/27/24	33	9.69450 %	35,025,454.56	311,258.08	0.00	0.00	0.00	0.00	311,258.08	0.00	34,259,603.33
1M-BH	N/A	N/A	0.00000 %	147,409,650.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	144,186,455.78
1B	04/25/24 - 05/27/24	33	14.69450 %	79,172,605.72	1,066,451.70	0.00	0.00	19,388.60	0.00	1,047,063.10	521,078.17	79,117,230.49
1B-H	N/A	N/A	0.00000 %	248,638,171.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	248,464,268.21
Totals					1,688,967.86	0.00	0.00	19,388.60	0.00	1,669,579.26	521,078.17	

(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 %	166.40906252	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	165.09661892
1M-1	393,343,000.00	6.74450 %	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	9.69450 %	314.72580985	2.79685025	0.00000000	0.00000000	0.00000000	0.00000000	2.79685025	0.00000000	307.84415331
1M-2H	468,375,205.00	0.00000 %	314.72556401	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	307.84391283
1M-2A	38,156,110.38	9.69450 %	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	8.19450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	38,156,110.38	7.69450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	38,156,110.38	7.19450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	38,156,110.38	6.69450 %	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	9.69450 %	478.93027771	4.25607378	0.00000000	0.00000000	0.00000000	0.00000000	4.25607378	0.00000000	468.45819828
1M-BH	307,789,374.38	0.00000 %	478.93027775	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	468.45819831
1B	80,000,000.00	14.69450 %	989.65757150	13.33064625	0.00000000	0.00000000	0.24235750	0.00000000	13.08828875	6.51347713	988.96538113
1B-H	251,236,568.00	0.00000 %	989.65757154	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.96538107

(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	2,372,617.86
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(229,278.79)
Total Deposits	2,143,339.07
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,124,172.41
Total Withdrawals (Pool Distribution Amount)	2,143,339.07
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	45,952,338.80
Total Principal Reduction Cumulative	27,367,769,716.02
Scheduled Principal Current	14,964,055.16
Scheduled Principal Cumulative	2,752,941,602.12
Unscheduled Principal Current	30,759,004.85
Unscheduled Principal Cumulative	24,611,177,568.64
Senior Reduction Amount	41,734,013.99
Subordinate Reduction Amount	3,989,046.02
Calculated Tranche Write-Down Amount	229,278.79
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	80,277.65
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	39,268.59
Informational Reporting	
At Issuance Loan Count	143561
Period Beginning Loan Count	35790
Period Reference Pool Removal Loan Count	193
Period Ending Loan Count	35597
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	5,755,887,164.76
Period PIF Loan Count Current	188
PIF Loan Count Cumulative	107663
Period PIF Loan UPB Current	25,497,524.13
PIF Loan UPB Cumulative	23,656,262,943.48
Period Partial Prepayment Amount	5,000,397.12
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	594,197.62
Credit Event Amount Cumulative	20,794,474.22
Total Active Modified Loan Count	769
Total Active Modified Loan UPB	175,654,925.98
Adjusted SOFR	5.444500%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.205446%
Subordinate Percentage	8.794554%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	8.790000 %	8.790000 %
1M-1	0.00	0.00	2.750000 %	8.790000 %	8.790000 %
1M-1H	0.00	0.00	2.750000 %	8.790000 %	8.790000 %
1M-2	0.00	0.00	1.000000 %	5.650000 %	5.690000 %
1M-2H	0.00	0.00	1.000000 %	5.650000 %	5.690000 %
1M-2A	0.00	0.00	2.150000 %	8.790000 %	8.790000 %
1M-2B	0.00	0.00	1.000000 %	5.650000 %	5.690000 %
1B	55,375.24	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	173,903.55	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	377	63,048,675.23	1.059078 %	1.095377 %
60 Days	82	15,093,874.54	0.230356 %	0.262234 %
90 Days	41	7,632,639.83	0.115178 %	0.132606 %
120 Days	31	6,051,830.06	0.087086 %	0.105142 %
150 Days	21	3,152,852.67	0.058994 %	0.054776 %
180+ Days	107	21,047,277.05	0.300587 %	0.365665 %
Totals	659	116,027,149.38	1.851280 %	2.015800 %

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Credit-Linked Notes

Series 2016-C06



Distribution Date: 28-May-2024
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	291	75,825,223.07	80,277.65	0.105872

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036662903	203,017.92	296.07	0.145834
Summary	0036663560	198,480.17	184.42	0.092916
Summary	0036664364	90,495.38	27.64	0.030543
Summary	0036665087	105,537.42	131.92	0.124998
Summary	0036665347	100,392.82	176.94	0.176248
Summary	0036666926	439,541.60	549.43	0.125001
Summary	0036668042	332,549.55	491.90	0.147918
Summary	0036668286	120,562.63	150.70	0.124997
Summary	0036670041	471,856.25	786.43	0.166667
Summary	0036670108	230,787.71	312.53	0.135419
Summary	0036670174	412,316.21	601.29	0.145832
Summary	0036670186	487,887.39	224.60	0.046035
Summary	0036670213	227,749.32	332.13	0.145831
Summary	0036670626	156,717.35	244.87	0.156249
Summary	0036675515	81,516.90	76.42	0.093747
Summary	0036676091	297,097.57	399.84	0.134582
Summary	0036676648	134,634.80	152.74	0.113448
Summary	0036677003	85,560.76	71.30	0.083333
Summary	0036677693	263,577.61	302.02	0.114585
Summary	0036677812	117,693.03	110.34	0.093752
Summary	0036677974	108,993.24	90.83	0.083335
Summary	0036678872	394,231.90	328.53	0.083334
Summary	0036679002	310,702.61	194.19	0.062500
Summary	0036679308	265,855.37	138.47	0.052085
Summary	0036679654	297,134.24	464.27	0.156249

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Distribution Date: 28-May-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036679868	250,669.21	261.11	0.104165
Summary	0036680146	92,223.44	125.22	0.135779
Summary	0036680422	155,956.20	178.70	0.114583
Summary	0036680491	397,387.15	496.73	0.124999
Summary	0036681841	106,060.51	2.47	0.002329
Summary	0036682591	185,473.94	189.50	0.102171
Summary	0036682606	246,819.56	334.23	0.135415
Summary	0036683593	139,448.56	159.78	0.114580
Summary	0036683724	259,912.03	162.45	0.062502
Summary	0036684573	423,097.75	264.44	0.062501
Summary	0036684635	221,060.31	253.30	0.114584
Summary	0036684697	257,659.74	161.04	0.062501
Summary	0036685882	140,943.86	33.00	0.023414
Summary	0036685941	421,292.31	374.96	0.089002
Summary	0036686395	177,291.66	258.55	0.145833
Summary	0036686627	210,584.63	241.29	0.114581
Summary	0036686894	81,459.67	85.34	0.104763
Summary	0036686919	477,151.97	497.03	0.104166
Summary	0036687810	469,373.37	635.61	0.135417
Summary	0036688202	373,661.52	272.46	0.072916
Summary	0036688562	181,242.79	320.95	0.177083
Summary	0036688981	270,240.02	159.30	0.058948
Summary	0036688982	265,479.93	156.06	0.058784
Summary	0036689490	102,170.68	10.64	0.010414
Summary	0036689874	86,637.19	63.17	0.072913
Summary	0036690760	412,131.17	429.30	0.104166
Summary	0036691577	206,567.18	223.94	0.108410
Summary	0036691750	122,329.39	259.52	0.212149
Summary	0036691819	143,165.62	178.96	0.125002
Summary	0036691889	171,586.87	250.23	0.145833
Summary	0036692371	163,660.11	30.99	0.018936
Summary	0036693428	105,320.60	76.80	0.072920
Summary	0036694153	106,422.06	166.28	0.156246
Summary	0036694840	385,865.17	442.14	0.114584

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Distribution Date: 28-May-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036696294	254,835.51	132.73	0.052085
Summary	0036696687	268,436.05	363.51	0.135418
Summary	0036697128	152,148.63	237.73	0.156249
Summary	0036697319	612,470.56	574.19	0.093750
Summary	0036697350	431,225.17	539.03	0.125000
Summary	0036697377	237,386.69	247.28	0.104168
Summary	0036697401	115,868.91	156.91	0.135420
Summary	0036697837	262,536.77	300.82	0.114582
Summary	0036698213	189,462.90	51.31	0.027082
Summary	0036698848	273,513.12	85.47	0.031249
Summary	0036699380	505,287.31	778.87	0.154144
Summary	0036700346	290,429.93	279.84	0.096354
Summary	0036700365	518,472.42	162.02	0.031249
Summary	0036701991	340,247.48	389.87	0.114584
Summary	0036702046	407,298.54	466.70	0.114584
Summary	0036702190	361,520.39	376.58	0.104166
Summary	0036702412	202,664.42	337.77	0.166665
Summary	0036703789	192,168.22	140.12	0.072915
Summary	0036705089	285,698.72	386.88	0.135415
Summary	0036705805	95,413.65	29.82	0.031253
Summary	0036707236	304,609.38	222.11	0.072916
Summary	0036707359	408,100.86	220.00	0.053908
Summary	0036707495	178,859.52	191.04	0.106810
Summary	0036707877	188,035.91	372.15	0.197914
Summary	0036707891	516,930.24	700.01	0.135417
Summary	0036708904	186,183.57	157.29	0.084481
Summary	0036709256	102,679.67	4.78	0.004655
Summary	0036710307	375,563.32	508.58	0.135418
Summary	0036710418	214,280.76	267.85	0.125000
Summary	0036710486	194,884.75	162.40	0.083331
Summary	0036711111	96,356.48	160.59	0.166662
Summary	0036711897	258,169.12	268.93	0.104168
Summary	0036712261	112,539.44	164.12	0.145833
Summary	0036712307	83,469.14	86.95	0.104170

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Distribution Date: 28-May-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036713166	158,246.90	131.87	0.083332
Summary	0036714330	241,623.77	327.20	0.135417
Summary	0036714621	133,315.38	55.55	0.041668
Summary	0036714634	272,092.92	56.69	0.020835
Summary	0036714886	179,386.62	205.55	0.114585
Summary	0036715529	320,636.98	267.20	0.083334
Summary	0036715709	488,994.32	254.68	0.052082
Summary	0036716050	219,407.26	182.84	0.083334
Summary	0036717200	90,695.93	94.47	0.104161
Summary	0036717663	53,343.05	65.57	0.122921
Summary	0036717667	57,245.71	34.59	0.060424
Summary	0036717979	71,681.45	1.64	0.002288
Summary	0036717980	104,412.61	76.13	0.072913
Summary	0036718356	185,413.29	251.08	0.135416
Summary	0036718547	94,979.18	108.83	0.114583
Summary	0036719070	101,884.28	53.06	0.052079
Summary	0036719528	242,751.80	227.58	0.093750
Summary	0036720873	319,512.83	332.83	0.104168
Summary	0036720930	98,688.33	106.48	0.107895
Summary	0036721113	147,832.41	138.30	0.093552
Summary	0036721278	47,459.44	2.23	0.004699
Summary	0036721332	143,457.17	88.47	0.061670
Summary	0036721687	225,903.20	221.05	0.097852
Summary	0036721856	340,376.72	460.93	0.135418
Summary	0036721920	394,753.37	616.80	0.156249
Summary	0036722211	201,828.57	189.21	0.093748
Summary	0036722405	209,680.12	174.73	0.083332
Summary	0036723258	60,712.10	37.95	0.062508
Summary	0036723530	272,919.99	278.03	0.101872
Summary	0036725516	150,798.54	251.33	0.166666
Summary	0036726179	264,037.30	410.36	0.155417
Summary	0036726548	352,151.26	586.92	0.166667
Summary	0036726613	217,119.82	316.63	0.145832
Summary	0036726962	139,420.13	203.32	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036726965	127,420.67	199.09	0.156246
Summary	0036726987	197,051.28	246.31	0.124998
Summary	0036727036	190,749.79	237.34	0.124425
Summary	0036727654	285,126.40	326.71	0.114584
Summary	0036727755	412,953.37	473.18	0.114584
Summary	0036727897	407,836.71	297.38	0.072916
Summary	0036727938	91,548.57	85.83	0.093754
Summary	0036728381	211,444.51	198.23	0.093750
Summary	0036728443	361,574.72	414.30	0.114582
Summary	0036728455	233,993.57	341.24	0.145833
Summary	0036728856	356,168.16	101.59	0.028523
Summary	0036729336	256,940.47	160.59	0.062501
Summary	0036729503	156,077.58	36.41	0.023328
Summary	0036729769	110,942.56	219.57	0.197913
Summary	0036730967	131,088.71	150.21	0.114587
Summary	0036731513	226,638.90	306.91	0.135418
Summary	0036732375	101,202.51	84.34	0.083338
Summary	0036732483	127,480.97	26.56	0.020834
Summary	0036732942	474,787.71	544.03	0.114584
Summary	0036733179	188,269.19	313.78	0.166666
Summary	0036733263	137,555.25	160.37	0.116586
Summary	0036733434	294,251.41	337.16	0.114582
Summary	0036734087	231,411.31	265.16	0.114584
Summary	0036734294	441,188.97	505.53	0.114584
Summary	0036734356	269,117.82	196.23	0.072916
Summary	0036734426	511,916.75	373.27	0.072916
Summary	0036734645	580,691.10	846.84	0.145833
Summary	0036734876	187,818.52	293.47	0.156252
Summary	0036735103	102,139.45	31.92	0.031251
Summary	0036736100	475,244.73	537.62	0.113125
Summary	0036736737	114,572.34	179.02	0.156251
Summary	0036737002	227,428.22	284.29	0.125002
Summary	0036737079	192,985.43	4.00	0.002073
Summary	0036737100	207,475.79	216.12	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036737251	349,354.13	436.69	0.124999
Summary	0036738544	507,110.02	1,065.32	0.210077
Summary	0036738701	162,385.26	337.60	0.207901
Summary	0036739520	427,565.46	712.61	0.166667
Summary	0036740001	530,723.10	718.69	0.135417
Summary	0036740452	60,727.15	82.23	0.135409
Summary	0036740512	139,544.30	22.04	0.015794
Summary	0036740652	267,988.81	334.99	0.125001
Summary	0036740704	259,314.15	351.15	0.135415
Summary	0036743177	85,994.85	82.85	0.096343
Summary	0036743438	352,868.18	441.09	0.125001
Summary	0036762098	312,855.68	293.30	0.093749
Summary	0036762201	403,940.86	421.42	0.104327
Summary	0036763641	391,333.74	326.11	0.083333
Summary	0036764527	418,369.18	409.35	0.097844
Summary	0036764589	441,413.04	284.56	0.064466
Summary	0036764697	59,071.86	73.84	0.125000
Summary	0036765180	389,873.50	203.06	0.052084
Summary	0036767071	395,622.62	247.26	0.062499
Summary	0036768465	450,211.07	432.74	0.096119
Summary	0036768909	239,997.34	275.00	0.114585
Summary	0036768957	161,661.01	202.08	0.125002
Summary	0036769551	140,421.42	146.27	0.104165
Summary	0036769622	290,642.49	151.38	0.052085
Summary	0036770770	321,854.25	335.26	0.104165
Summary	0036770954	180,741.72	169.45	0.093753
Summary	0036771258	280,183.03	291.86	0.104168
Summary	0036771469	284,848.93	385.73	0.135416
Summary	0036771550	345,362.29	539.63	0.156250
Summary	0036772030	70,008.76	51.05	0.072919
Summary	0036772215	128,081.21	146.76	0.114584
Summary	0036772583	291,436.77	242.86	0.083332
Summary	0036773221	80,016.92	66.68	0.083332
Summary	0036773327	442,297.36	691.09	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036773483	289,938.25	271.82	0.093751
Summary	0036773709	192,635.37	160.53	0.083334
Summary	0036774648	225,770.17	231.70	0.102626
Summary	0036775598	289,578.09	422.30	0.145833
Summary	0036777110	295,155.34	338.20	0.114584
Summary	0036777650	148,363.54	216.36	0.145831
Summary	0036778144	203,631.56	42.42	0.020832
Summary	0036778245	270,048.57	281.30	0.104166
Summary	0036778393	172,465.61	143.72	0.083333
Summary	0036778489	601,922.96	564.30	0.093750
Summary	0036778807	215,779.41	202.29	0.093749
Summary	0036779809	516,406.44	376.55	0.072917
Summary	0036780049	194,276.34	317.63	0.163494
Summary	0036781044	132,900.87	96.91	0.072919
Summary	0036783041	110,765.76	115.38	0.104166
Summary	0036783061	512,670.66	476.36	0.092917
Summary	0036783457	323,828.64	233.43	0.072084
Summary	0036783884	287,387.94	452.80	0.157557
Summary	0036784014	472,956.89	833.59	0.176251
Summary	0036784085	129,267.04	120.21	0.092994
Summary	0036784112	341,566.40	604.86	0.177084
Summary	0036784261	136,468.32	2.77	0.002030
Summary	0036784524	342,592.14	356.87	0.104168
Summary	0036787199	102,113.86	127.64	0.124998
Summary	0036787268	186,341.97	77.64	0.041665
Summary	0036787671	165,790.67	120.89	0.072917
Summary	0036788323	130,791.91	33.02	0.025246
Summary	0036788682	357,649.83	447.06	0.124999
Summary	0036788820	225,629.06	188.02	0.083331
Summary	0036789161	201,916.35	210.33	0.104167
Summary	0036789381	465,191.34	484.57	0.104166
Summary	0036789896	213,531.87	222.43	0.104167
Summary	0036790523	222,714.58	231.99	0.104165
Summary	0036790673	237,811.83	143.49	0.060338

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036790993	390,795.81	447.79	0.114584
Summary	0036791345	275,277.43	286.75	0.104168
Summary	0036793855	221,679.78	230.92	0.104168
Summary	0036794051	262,469.10	218.72	0.083332
Summary	0036794386	103,857.09	140.64	0.135417
Summary	0036794645	357,220.66	223.26	0.062499
Summary	0036794876	599,962.72	985.60	0.164277
Summary	0036795353	123,367.36	102.81	0.083336
Summary	0036795798	251,835.42	124.69	0.049512
Summary	0036808055	371,469.63	348.25	0.093749
Summary	0036808064	433,782.98	113.61	0.026191
Summary	0036808269	215,380.98	289.35	0.134343
Summary	0036809076	378,371.56	354.72	0.093749
Summary	0036809983	343,012.28	464.50	0.135418
Summary	0036811528	597,745.12	560.39	0.093751
Summary	0036811895	616,008.77	898.35	0.145834
Summary	0036812205	356,916.24	111.54	0.031251
Summary	0036812307	267,995.69	362.91	0.135416
Summary	0036813422	243,191.77	202.66	0.083333
Summary	0036813885	136,450.79	142.14	0.104169
Summary	0036814375	298,934.29	342.53	0.114584
Summary	0036814594	278,414.57	203.01	0.072916
Summary	0036815201	394,668.78	461.77	0.117002
Summary	0036815336	256,255.69	264.83	0.103346
Summary	0036815344	536,172.05	558.51	0.104166
Summary	0036815519	251,934.93	10.86	0.004311
Summary	0036815711	340,935.86	389.05	0.114112
Summary	0036817435	493,346.66	523.50	0.106112
Summary	0036817708	240,927.92	326.26	0.135418
Summary	0036818087	186,561.06	136.03	0.072914
Summary	0036818705	203,040.65	169.20	0.083333
Summary	0036818768	173,179.04	198.43	0.114581
Summary	0036819445	462,741.69	626.63	0.135417
Summary	0036820561	216,048.46	360.08	0.166666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036820848	399,933.13	333.28	0.083334
Summary	0036821091	277,982.78	405.39	0.145833
Summary	0036821117	299,618.22	436.94	0.145832
Summary	0036821419	237,123.00	296.40	0.124998
Summary	0036821549	262,770.25	355.83	0.135415
Summary	0036822580	253,991.71	238.12	0.093751
Summary	0036828318	278,191.00	289.78	0.104166
Summary	0036829041	358,725.71	298.94	0.083334
Summary	0036830125	528,965.77	661.21	0.125001
Summary	0036830637	286,364.00	357.96	0.125002
Summary	0036830975	149,941.64	171.81	0.114585
Summary	0036831197	241,248.55	276.43	0.114583
Summary	0036831992	88,841.53	81.84	0.092119
Summary	0036832311	295,035.85	270.19	0.091579
Summary	0036833935	409,143.22	426.19	0.104166
Summary	0036834941	227,458.06	260.63	0.114584
Summary	0036836598	395,184.65	41.17	0.010418
Summary	0036836783	446,660.82	604.85	0.135416
Summary	0036836932	384,704.76	280.51	0.072916
Summary	0036837371	320,100.02	466.81	0.145833
Summary	0036838095	266,485.86	360.87	0.135418
Summary	0036838384	131,867.01	123.63	0.093754
Summary	0036839278	427,065.91	489.35	0.114584
Summary	0036840525	542,767.35	791.54	0.145834
Summary	0036840583	115,535.34	120.35	0.104167
Summary	0036840698	245,868.75	281.72	0.114581
Summary	0036840873	89,264.68	60.09	0.067317
Summary	0036840896	215,910.97	269.89	0.125001

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	594,197.62	221,838.13	37.334

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036666562	56,512.04	(13,849.84)	(24.508)
0036697659	37,077.36	6,656.06	17.952
0036731280	65,399.71	51,156.09	78.221
0036796029	308,609.14	179,396.48	58.131
0036839196	126,599.37	(1,520.66)	(1.201)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	308,125.84	7,440.66	9,843.27	3.195

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036679433	64,073.75	4,705.96	1,476.20	2.304
0036682620	244,052.09	2,734.70	8,367.07	3.428

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
144	20,794,474.22	3,655,071.05	17.577

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)
0036664747	298,164.34	32,620.16	10.940
0036666562	56,512.04	(13,849.84)	(24.508)
0036667180	131,872.38	29,128.41	22.088
0036667777	73,396.07	7,158.43	9.753
0036668018	247,321.63	61,820.21	24.996
0036668836	287,394.22	49,442.52	17.204
0036670333	160,036.03	19,588.37	12.240
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	2,948.29	7.299
0036675503	28,725.50	18,555.23	64.595
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036676906	121,787.32	3,684.51	3.025
0036678187	47,810.26	6,725.16	14.066
0036678640	56,743.13	608.32	1.072
0036679433	64,073.75	1,476.20	2.304
0036679475	85,653.18	55,517.58	64.817
0036680407	110,391.03	4,203.12	3.807
0036680433	163,466.81	48,577.41	29.717
0036681049	217,242.19	62,153.12	28.610
0036681513	384,223.38	195,880.52	50.981
0036682620	244,052.09	8,367.07	3.428
0036683590	142,048.58	98,415.94	69.283
0036684328	189,441.48	8,255.24	4.358
0036684661	219,475.95	62,211.73	28.346
0036684969	108,895.72	51,541.71	47.331
0036685102	83,070.58	23,652.40	28.473
0036685475	77,591.65	74,411.32	95.901
0036685490	96,820.62	5,379.26	5.556
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
0036686459	145,757.11	6,585.85	4.518
0036686628	359,057.87	9,557.36	2.662
0036688838	165,035.89	80,368.92	48.698
0036690947	236,066.24	30,617.89	12.970
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

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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
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
0036693808	143,853.53	4,868.05	3.384
0036695650	197,613.31	22,846.35	11.561
0036697659	37,077.36	6,656.06	17.952
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
0036707890	194,842.78	31,527.08	16.181
0036708209	83,180.26	13,197.25	15.866
0036709332	49,581.25	3,908.82	7.884
0036710368	85,418.58	49,994.25	58.529
0036711995	277,413.29	(2,813.89)	(1.014)
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
0036713244	94,907.72	(7,150.49)	(7.534)
0036713322	110,611.35	59,543.37	53.831
0036713466	201,695.23	7,296.66	3.618
0036713640	155,762.68	20,116.03	12.915
0036717061	50,658.84	55,813.32	110.175
0036717993	92,414.70	2,154.52	2.331
0036718163	144,270.43	57,124.76	39.596
0036718719	60,842.69	3,347.36	5.502

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 28-May-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036719147	106,512.65	643.19	0.604
0036720867	110,491.24	83,557.51	75.624
0036724055	94,657.11	30,674.67	32.406
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)
0036728832	201,852.20	(5,774.56)	(2.861)
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
0036731280	65,399.71	51,156.09	78.221
0036731282	45,968.71	786.21	1.710
0036731448	327,568.54	37,494.06	11.446
0036732374	98,996.41	3,888.54	3.928
0036734711	195,257.29	53,655.40	27.479
0036736222	258,208.46	28,469.40	11.026
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	14,528.78	21.127
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
0036769123	93,558.38	27,963.11	29.888
0036770240	56,923.85	44,472.57	78.126

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0036785117	77,309.84	7,080.36	9.158
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	3,117.29	5.325
0036795495	309,035.77	(13,878.36)	(4.491)
0036795764	88,139.78	2,694.97	3.058
0036796029	308,609.14	179,396.48	58.131
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	7,744.01	8.023
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
0036834329	150,471.17	9,321.69	6.195

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0036839196	126,599.37	(1,520.66)	(1.201)
0036839926	56,362.17	31,389.24	55.692
0036840895	170,371.67	15,589.43	9.150

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Connecticut Avenue Securities

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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	7	902,323.46	229,278.79	0.004 %	0	0.00	0.00	0.000 %	7	902,323.46	229,278.79	0.004 %

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	0036666562	66,000.00	4.750 %	AL	78.00	360	56,512.04	04/30/2024	(13,849.84)	(13,849.84)
Summary	0036679433	73,000.00	4.750 %	NV	80.00	360	64,073.75	03/31/2024	4,705.96	1,476.20
Summary	0036682620	284,000.00	4.500 %	MI	80.00	360	244,052.09	03/31/2024	2,734.70	8,367.07
Summary	0036697659	41,000.00	3.875 %	FL	70.00	360	37,077.36	04/30/2024	6,656.06	6,656.06
Summary	0036731280	68,000.00	4.500 %	NY	80.00	360	65,399.71	04/30/2024	51,156.09	51,156.09
Summary	0036796029	340,000.00	4.125 %	IL	80.00	360	308,609.14	04/30/2024	179,396.48	179,396.48
Summary	0036839196	134,000.00	4.000 %	NJ	72.00	360	126,599.37	04/30/2024	(1,520.66)	(1,520.66)

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



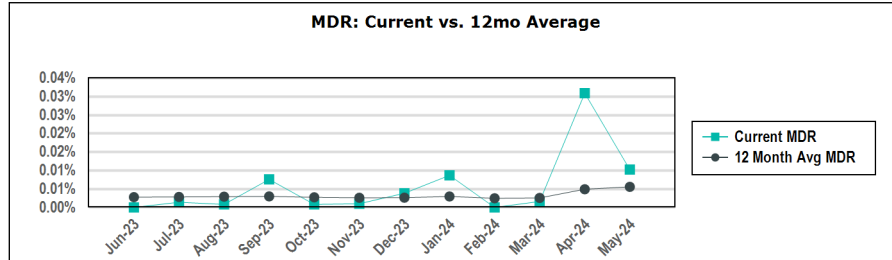
Distribution Date: 28-May-2024
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Realized Loss Report - Collateral

Summary

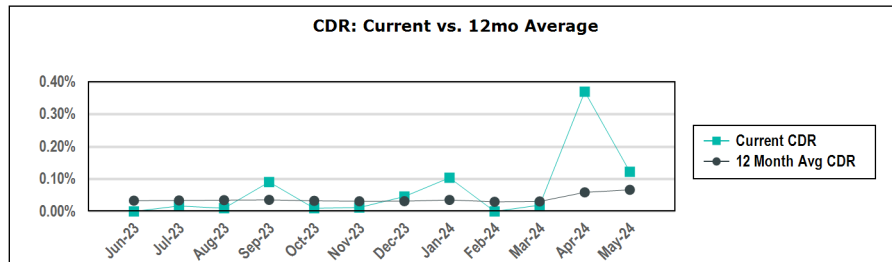
MDR

Current Month 0.010 %
 3 Month Average 0.014 %
 12 Month Average 0.006 %



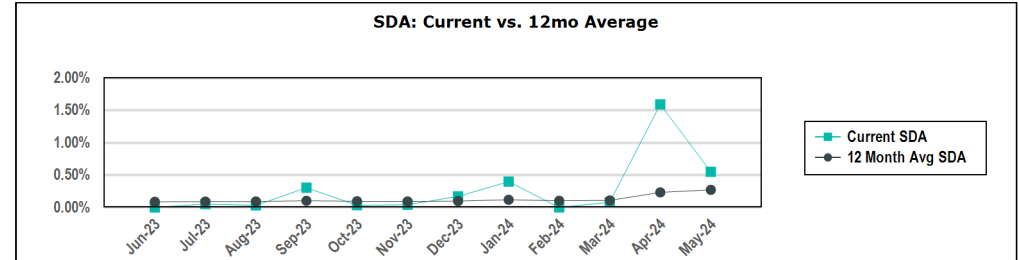
CDR

Current Month 0.123 %
 3 Month Average 0.171 %
 12 Month Average 0.067 %



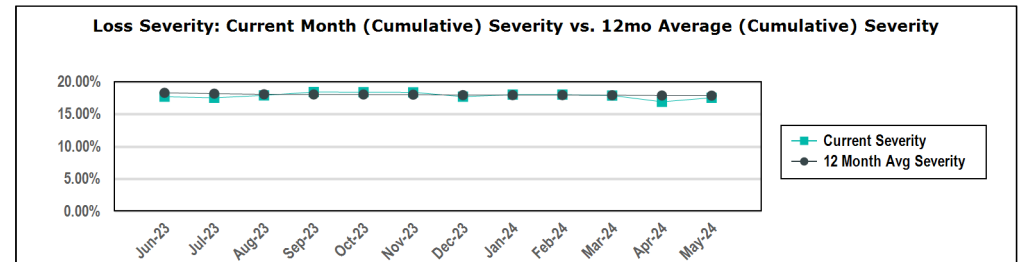
SDA

Current Month 0.551 %
 3 Month Average 0.742 %
 12 Month Average 0.272 %



Loss Severity

Current Month (Cumulative) 17.577 %
 3 Month Average (Cumulative) 17.491 %
 12 Month Average (Cumulative) 17.916 %



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	0.535 %
3 Month Average	0.452 %
12 Month Average	0.510 %

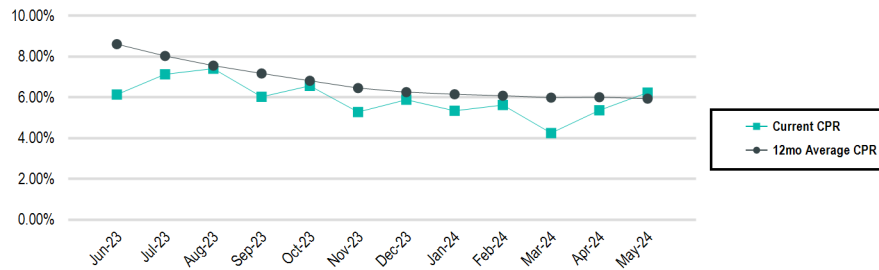
CPR

Current Month	6.240 %
3 Month Average	5.288 %
12 Month Average	5.942 %

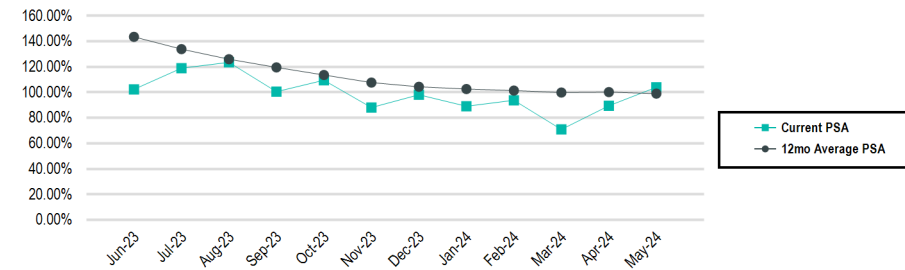
PSA

Current Month	104.000 %
3 Month Average	88.127 %
12 Month Average	99.040 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
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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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				