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Distribution Date: 26-Jul-2021
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Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C06

WELLS FARGO

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		06/30/2021	0.00000 %	9,445,136,513.63	0.00	377,827,627.15	0.00	9,067,308,886.47	377,827,627.15	0.00
1M-1	30711XDP6	07/23/2021	1.39150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	07/23/2021	4.34150 %	401,439,860.40	1,500,788.49	1,319,426.94	0.00	400,120,433.45	2,820,215.43	0.00
1M-2H		06/30/2021	0.00000 %	21,129,601.24	0.00	69,449.73	0.00	21,060,151.50	69,449.73	0.00
1M-2A	30711XDQ4	07/23/2021	4.34150 %	39,564,860.40	147,913.78	1,319,426.94	0.00	38,245,433.45	1,467,340.72	0.00
1M-2I	30711XDT8	07/23/2021	3.00000 %	0.00	102,209.22	0.00	0.00	0.00	102,209.22	0.00
1M-2R	30711XDU5	07/23/2021	2.84150 %	39,564,860.40	96,809.17	1,319,426.94	0.00	38,245,433.45	1,416,236.11	0.00
1M-2S	30711XDV3	07/23/2021	2.34150 %	39,564,860.40	79,774.30	1,319,426.94	0.00	38,245,433.45	1,399,201.24	0.00
1M-2T	30711XDW1	07/23/2021	1.84150 %	39,564,860.40	62,739.43	1,319,426.94	0.00	38,245,433.45	1,382,166.37	0.00
1M-2U	30711XDX9	07/23/2021	1.34150 %	39,564,860.40	45,704.56	1,319,426.94	0.00	38,245,433.45	1,365,131.50	0.00
1M-AH		06/30/2021	0.00000 %	2,082,547.24	0.00	69,449.73	0.00	2,013,097.50	69,449.73	0.00
1M-2B	30711XDR2	07/23/2021	4.34150 %	361,875,000.00	1,352,874.71	0.00	0.00	361,875,000.00	1,352,874.71	0.00
1M-BH		06/30/2021	0.00000 %	19,047,054.00	0.00	0.00	0.00	19,047,054.00	0.00	0.00
1B	30711XDY7	07/23/2021	9.34150 %	79,460,123.25	637,738.10	0.00	78,470.76	79,381,652.49	637,738.10	618,347.53
1B-H		06/30/2021	0.00000 %	249,541,108.22	0.00	0.00	246,434.05	249,294,674.17	0.00	1,941,893.81
Totals				10,777,536,109.98	4,026,551.76	385,883,088.25	324,904.81	10,391,328,116.83	389,909,640.01	2,560,241.34

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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Distribution Date: 26-Jul-2021
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Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C06

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	9,445,136,513.63	17,454,285.93	360,373,341.22	0.00	0.00	377,827,627.15	9,067,308,886.47	0.28514706	377,827,627.15
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	401,439,860.40	1,319,426.94	0.00	0.00	0.00	1,319,426.94	400,120,433.45	0.72659468	1,319,426.94
1M-2H	28,984,995.00	21,129,601.24	69,449.73	0.00	0.00	0.00	69,449.73	21,060,151.50	0.72658807	69,449.73
1M-2A	188,804,000.00	39,564,860.40	1,319,426.94	0.00	0.00	0.00	1,319,426.94	38,245,433.45	0.20256686	1,319,426.94
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	39,564,860.40	1,319,426.94	0.00	0.00	0.00	1,319,426.94	38,245,433.45	0.20256686	1,319,426.94
1M-2S	188,804,000.00	39,564,860.40	1,319,426.94	0.00	0.00	0.00	1,319,426.94	38,245,433.45	0.20256686	1,319,426.94
1M-2T	188,804,000.00	39,564,860.40	1,319,426.94	0.00	0.00	0.00	1,319,426.94	38,245,433.45	0.20256686	1,319,426.94
1M-2U	188,804,000.00	39,564,860.40	1,319,426.94	0.00	0.00	0.00	1,319,426.94	38,245,433.45	0.20256686	1,319,426.94
1M-AH	9,937,941.00	2,082,547.24	69,449.73	0.00	0.00	0.00	69,449.73	2,013,097.50	0.20256686	69,449.73
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	79,460,123.25	0.00	0.00	0.00	78,470.76	78,470.76	79,381,652.49	0.99227066	0.00
1B-H	251,236,568.00	249,541,108.22	0.00	0.00	0.00	246,434.05	246,434.05	249,294,674.17	0.99227066	0.00
Totals	34,458,536,874.00	10,777,536,109.98	25,509,747.03	360,373,341.22	0.00	324,904.81	386,207,993.06	10,391,328,116.83	0.30156034	385,883,088.25

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Connecticut Avenue Securities
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Series 2016-C06

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	297.02891513	0.54889917	11.33295452	0.00000000	0.00000000	11.88185370	285.14706144	0.28514706	11.88185370
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	728.99068314	2.39600010	0.00000000	0.00000000	0.00000000	2.39600010	726.59468302	0.72659468	2.39600010
1M-2H	28,984,995.00	728.98412575	2.39605803	0.00000000	0.00000000	0.00000000	2.39605803	726.58806738	0.72658807	2.39605803
1M-2A	188,804,000.00	209.55520222	6.98834209	0.00000000	0.00000000	0.00000000	6.98834209	202.56686008	0.20256686	6.98834209
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	209.55520222	6.98834209	0.00000000	0.00000000	0.00000000	6.98834209	202.56686008	0.20256686	6.98834209
1M-2S	188,804,000.00	209.55520222	6.98834209	0.00000000	0.00000000	0.00000000	6.98834209	202.56686008	0.20256686	6.98834209
1M-2T	188,804,000.00	209.55520222	6.98834209	0.00000000	0.00000000	0.00000000	6.98834209	202.56686008	0.20256686	6.98834209
1M-2U	188,804,000.00	209.55520222	6.98834209	0.00000000	0.00000000	0.00000000	6.98834209	202.56686008	0.20256686	6.98834209
1M-AH	9,937,941.00	209.55520263	6.98834195	0.00000000	0.00000000	0.00000000	6.98834195	202.56685967	0.20256686	6.98834195
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	993.25154063	0.00000000	0.00000000	0.00000000	0.98088450	0.98088450	992.27065613	0.99227066	0.00000000
1B-H	251,236,568.00	993.25154060	0.00000000	0.00000000	0.00000000	0.98088448	0.98088448	992.27065612	0.99227066	0.00000000

NOTE: All classes per $1,000 denomination.

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C06

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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 %	9,445,136,513.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,067,308,886.47
1M-1	N/A	N/A	1.39150 %	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	06/25/21 - 07/25/21	31	4.34150 %	401,439,860.40	1,500,788.49	0.00	0.00	0.00	0.00	1,500,788.49	0.00	400,120,433.45
1M-2H	N/A	N/A	0.00000 %	21,129,601.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,060,151.50
1M-2A	06/25/21 - 07/25/21	31	4.34150 %	39,564,860.40	147,913.78	0.00	0.00	0.00	0.00	147,913.78	0.00	38,245,433.45
1M-2I	06/25/21 - 07/25/21	31	3.00000 %	39,564,860.40	102,209.22	0.00	0.00	0.00	0.00	102,209.22	0.00	38,245,433.45
1M-2R	06/25/21 - 07/25/21	31	2.84150 %	39,564,860.40	96,809.17	0.00	0.00	0.00	0.00	96,809.17	0.00	38,245,433.45
1M-2S	06/25/21 - 07/25/21	31	2.34150 %	39,564,860.40	79,774.30	0.00	0.00	0.00	0.00	79,774.30	0.00	38,245,433.45
1M-2T	06/25/21 - 07/25/21	31	1.84150 %	39,564,860.40	62,739.43	0.00	0.00	0.00	0.00	62,739.43	0.00	38,245,433.45
1M-2U	06/25/21 - 07/25/21	31	1.34150 %	39,564,860.40	45,704.56	0.00	0.00	0.00	0.00	45,704.56	0.00	38,245,433.45
1M-AH	N/A	N/A	0.00000 %	2,082,547.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,013,097.50
1M-2B	06/25/21 - 07/25/21	31	4.34150 %	361,875,000.00	1,352,874.71	0.00	0.00	0.00	0.00	1,352,874.71	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	06/25/21 - 07/25/21	31	9.34150 %	79,460,123.25	639,182.75	0.00	0.00	1,444.64	0.00	637,738.10	54,083.69	79,381,652.49
1B-H	N/A	N/A	0.00000 %	249,541,108.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	249,294,674.17
Totals					4,027,996.41	0.00	0.00	1,444.64	0.00	4,026,551.76	54,083.69	

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

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Credit-Linked Notes
Series 2016-C06

WELLS FARGO

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 %	297.02891513	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	285.14706144
1M-1	393,343,000.00	1.39150 %	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	4.34150 %	728.99068314	2.72534179	0.00000000	0.00000000	0.00000000	0.00000000	2.72534179	0.00000000	726.59468302
1M-2H	28,984,995.00	0.00000 %	728.98412575	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	726.58806738
1M-2A	188,804,000.00	4.34150 %	209.55520222	0.78342503	0.00000000	0.00000000	0.00000000	0.00000000	0.78342503	0.00000000	202.56686008
1M-2I	0.00	3.00000 %	209.55520222	0.54135092	0.00000000	0.00000000	0.00000000	0.00000000	0.54135092	0.00000000	202.56686008
1M-2R	188,804,000.00	2.84150 %	209.55520222	0.51274957	0.00000000	0.00000000	0.00000000	0.00000000	0.51274957	0.00000000	202.56686008
1M-2S	188,804,000.00	2.34150 %	209.55520222	0.42252442	0.00000000	0.00000000	0.00000000	0.00000000	0.42252442	0.00000000	202.56686008
1M-2T	188,804,000.00	1.84150 %	209.55520222	0.33229926	0.00000000	0.00000000	0.00000000	0.00000000	0.33229926	0.00000000	202.56686008
1M-2U	188,804,000.00	1.34150 %	209.55520222	0.24207411	0.00000000	0.00000000	0.00000000	0.00000000	0.24207411	0.00000000	202.56686008
1M-AH	9,937,941.00	0.00000 %	209.55520263	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	202.56685967
1M-2B	361,875,000.00	4.34150 %	1000.00000000	3.73851388	0.00000000	0.00000000	0.00000000	0.00000000	3.73851388	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	9.34150 %	993.25154063	7.98978438	0.00000000	0.00000000	0.01805800	0.00000000	7.97172625	0.67604613	992.27065613
1B-H	251,236,568.00	0.00000 %	993.25154060	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.27065612

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.
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Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C06

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,802,026.73
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(324,906.54)
Total Deposits	3,477,120.19
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,457,953.53
Total Withdrawals (Pool Distribution Amount)	3,477,120.19
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	379,541,410.37
Total Principal Reduction Cumulative	23,306,491,082.68
Scheduled Principal Current	18,843,162.61
Scheduled Principal Cumulative	2,218,245,068.46
Unscheduled Principal Current	360,373,341.22
Unscheduled Principal Cumulative	21,085,690,296.94
Senior Reduction Amount	377,827,627.15
Subordinate Reduction Amount	1,388,876.68
Calculated Tranche Write-Down Amount	324,906.54
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	5,981.49
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	56184
Period Reference Pool Removal Loan Count	1726
Period Ending Loan Count	54458
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	9,817,165,798.10
Period PIF Loan Count Current	1722
PIF Loan Count Cumulative	88877
Period PIF Loan UPB Current	351,369,201.23
PIF Loan UPB Cumulative	20,334,326,493.99
Period Partial Prepayment Amount	9,763,182.79
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	622,337.54
Credit Event Amount Cumulative	11,487,432.72
Total Active Modified Loan Count	559
Total Active Modified Loan UPB	118,247,015.23
LIBOR	0.091500%

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WELLS FARGO

Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.629280%
Subordinate Percentage	7.370720%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Connecticut Avenue Securities
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Reference Tranche Performance - Deal Level

	Tranche		Credit Support		
Class	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	7.370000 %	7.640000 %
1M-1	0.00	0.00	2.750000 %	7.370000 %	7.640000 %
1M-1H	0.00	0.00	2.750000 %	7.370000 %	7.640000 %
1M-2	0.00	0.00	1.000000 %	3.230000 %	3.350000 %
1M-2H	0.00	0.00	1.000000 %	3.230000 %	3.350000 %
1M-2A	0.00	0.00	2.150000 %	6.960000 %	7.230000 %
1M-2B	0.00	0.00	1.000000 %	3.230000 %	3.350000 %
1B	78,470.76	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	246,434.05	0.00	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C06

Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	520	99,570,745.22	0.954864 %	1.014251 %
60 Days	141	27,151,935.98	0.258915 %	0.276576 %
90 Days	96	18,010,724.70	0.176283 %	0.183462 %
120 Days	62	11,881,442.88	0.113849 %	0.121027 %
150 Days	89	17,968,630.53	0.163429 %	0.183033 %
180+ Days	1355	309,843,369.80	2.488156 %	3.156139 %
Totals	2263	484,426,849.11	4.155496 %	4.934488 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	57	11,950,490.78	5,981.49	0.050052

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036668564	91,405.20	3.66	0.004004
Summary	0036670159	431,243.80	31.38	0.007277
Summary	0036670186	455,726.80	211.20	0.046344
Summary	0036675424	399,772.57	9.63	0.002409
Summary	0036676781	124,308.08	4.03	0.003242
Summary	0036679542	104,492.33	76.19	0.072914
Summary	0036680146	94,794.06	126.82	0.133785
Summary	0036681841	113,065.46	2.47	0.002185
Summary	0036687365	255,402.13	242.42	0.094917
Summary	0036687810	488,672.04	661.74	0.135416
Summary	0036687886	230,442.74	169.77	0.073671
Summary	0036688981	276,877.86	159.30	0.057534
Summary	0036688982	272,004.47	156.06	0.057374
Summary	0036689874	89,819.64	65.49	0.072913
Summary	0036691892	246,619.31	5.09	0.002064
Summary	0036692175	42,276.78	10.03	0.023725
Summary	0036692371	156,946.39	30.99	0.019746
Summary	0036698848	282,238.03	88.20	0.031250
Summary	0036699380	402,096.00	271.45	0.067509
Summary	0036700284	162,718.63	65.67	0.040358
Summary	0036700346	272,202.27	116.34	0.042740
Summary	0036702668	206,866.17	150.84	0.072917
Summary	0036707359	419,987.98	220.00	0.052382
Summary	0036708944	224,527.32	83.39	0.037140
Summary	0036709256	106,125.18	4.78	0.004504

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036710817	133,919.60	163.06	0.121760
Summary	0036711897	237,345.35	24.82	0.010457
Summary	0036714621	138,007.49	57.50	0.041664
Summary	0036717979	78,069.75	1.64	0.002101
Summary	0036721278	50,784.25	2.23	0.004391
Summary	0036721412	130,677.60	107.81	0.082501
Summary	0036722008	311,439.01	421.74	0.135417
Summary	0036726858	80,969.69	1.38	0.001704
Summary	0036726864	83,393.27	1.47	0.001763
Summary	0036728856	345,786.91	101.59	0.029379
Summary	0036730436	160,494.61	41.06	0.025583
Summary	0036732376	91,055.53	3.86	0.004239
Summary	0036735515	342,769.44	202.82	0.059171
Summary	0036737079	207,862.95	4.00	0.001924
Summary	0036737868	117,626.71	49.01	0.041666
Summary	0036741693	124,407.16	77.75	0.062496
Summary	0036764527	411,179.71	130.00	0.031616
Summary	0036768313	243,131.54	81.10	0.033356
Summary	0036772030	79,452.04	57.93	0.072912
Summary	0036785698	322,426.74	167.71	0.052015
Summary	0036787268	202,959.68	84.57	0.041668
Summary	0036788323	135,507.54	33.51	0.024729
Summary	0036790673	246,657.41	148.10	0.060043
Summary	0036792116	162,152.38	49.09	0.030274
Summary	0036795798	258,722.77	124.69	0.048194
Summary	0036809877	98,260.22	109.80	0.111744
Summary	0036814594	287,053.42	209.31	0.072917
Summary	0036815519	283,157.03	10.86	0.003835
Summary	0036830637	298,707.51	373.38	0.124999
Summary	0036835440	150,461.41	48.70	0.032367
Summary	0036839527	96,156.14	63.97	0.066527
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
4	622,337.54	324,906.54	52.207

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
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036675587	30,083.04	(7,274.33)	(24.181)
0036691708	83,563.37	44,117.76	52.796
0036697885	439,499.25	289,213.30	65.805
0036698003	69,191.88	(1,150.19)	(1.662)

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

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
74	11,487,432.72	2,560,243.07	22.287

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036664365	58,417.22	(17,716.51)	(30.328)
0036667180	131,872.38	29,128.41	22.088
0036668018	247,321.63	61,820.21	24.996
0036668836	287,394.22	49,442.52	17.204
0036670529	247,426.91	7,909.55	3.197
0036670656	102,860.65	26,259.29	25.529
0036671143	62,590.13	58,140.47	92.891
0036672808	164,669.15	82,809.41	50.288
0036674751	276,109.13	49,634.52	17.976
0036674957	56,463.00	21,159.01	37.474
0036674990	75,104.40	26,223.95	34.917
0036675587	30,083.04	(7,274.33)	(24.181)
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
0036685102	83,070.58	23,652.40	28.473
0036685978	49,345.03	(31,649.65)	(64.139)
0036686378	112,766.76	49,056.72	43.503
0036686628	359,057.87	9,557.36	2.662
0036688838	165,035.89	80,368.92	48.698

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036691421	198.25	5,416.68	2,732.247
0036691600	119,696.08	31,776.75	26.548
0036691686	80,650.21	1,363.24	1.690
0036691699	87,407.72	45,412.66	51.955
0036691708	83,563.37	44,117.76	52.796
0036692226	100,392.45	7,748.55	7.718
0036697885	439,499.25	289,213.30	65.805
0036698003	69,191.88	(1,150.19)	(1.662)
0036702576	292,392.45	(782.31)	(0.268)
0036704535	114,235.24	10,694.23	9.362
0036705832	140,437.50	15,110.58	10.760
0036710368	85,418.58	49,994.25	58.529
0036712358	54,467.91	39,922.79	73.296
0036712627	162,061.81	5,507.28	3.398
0036718163	144,270.43	57,124.76	39.596
0036720867	110,491.24	83,557.51	75.624
0036726946	107,170.02	31,632.20	29.516
0036727353	262,563.27	(3.56)	(0.001)
0036729962	84,479.89	2,183.51	2.585
0036730366	154,462.49	(261.06)	(0.169)
0036732374	98,996.41	3,888.54	3.928
0036734711	195,257.29	53,965.89	27.638
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
0036762646	155,096.05	7,810.75	5.036
0036767681	110,130.92	7,408.90	6.727

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036768406	112,977.65	1,860.09	1.646
0036772834	123,247.55	81,115.80	65.815
0036773911	125,371.74	56,478.37	45.049
0036778912	422,282.52	152,132.36	36.026
0036781275	109,677.13	(1,634.82)	(1.491)
0036783593	83,566.90	53,130.04	63.578
0036783623	61,197.12	2,053.24	3.355
0036785036	179,191.74	21,633.77	12.073
0036786021	349,131.42	106,912.41	30.622
0036791272	182,035.96	2,438.75	1.340
0036792329	306,423.88	46,656.50	15.226
0036807631	100,280.40	(224.30)	(0.224)
0036813128	173,224.84	(21,724.54)	(12.541)
0036813955	499,470.98	96,028.25	19.226
0036818209	33,795.29	25,578.51	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
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	4	622,337.54	324,906.54	0.003 %	0	0.00	0.00	0.000 %	4	622,337.54	324,906.54	0.003 %

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	0036675587	32,000.00	5.375 %	PA	75.00	360	30,083.04	06/30/2021	(7,274.33)	(7,274.33)
Summary	0036691708	88,000.00	4.875 %	TX	80.00	360	83,563.37	06/30/2021	44,117.76	44,117.76
Summary	0036697885	480,000.00	3.375 %	NY	80.00	360	439,499.25	06/30/2021	289,213.30	289,213.30
Summary	0036698003	73,000.00	4.500 %	NC	64.00	360	69,191.88	06/30/2021	(1,150.19)	(1,150.19)

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.
* This data is currently not provided for reporting.
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

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Realized Loss Report - Collateral

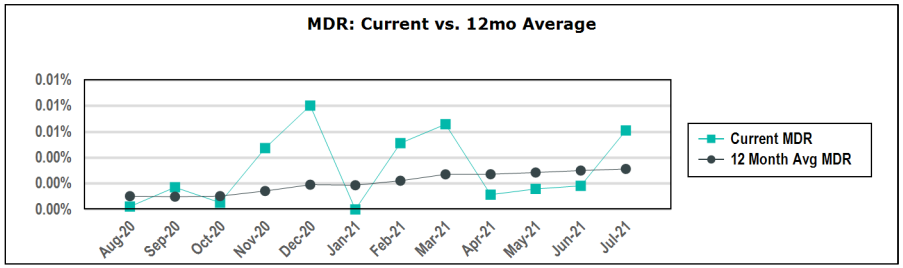
Summary

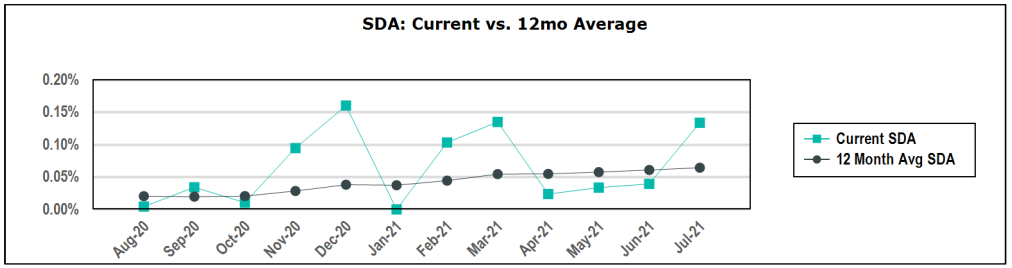
MDR

Current Month	0.006 %
3 Month Average	0.003 %
12 Month Average	0.003 %

SDA

Current Month	0.134 %
3 Month Average	0.069 %
12 Month Average	0.065 %



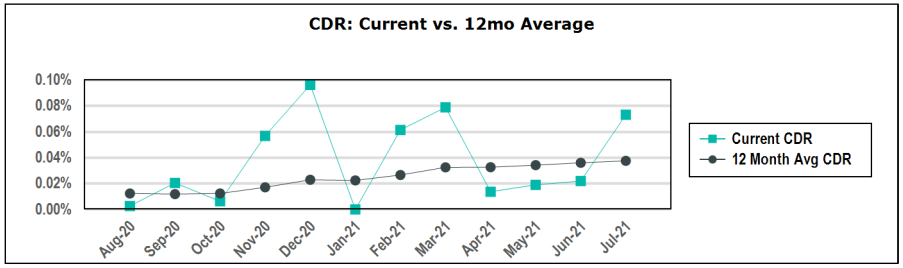


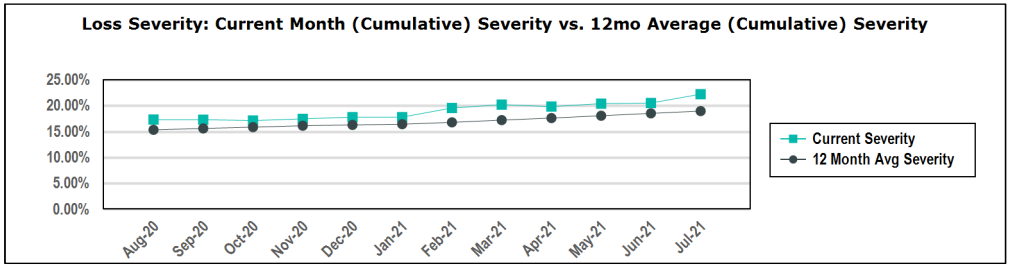
CDR

Current Month	0.073 %
3 Month Average	0.038 %
12 Month Average	0.038 %

Loss Severity

Current Month (Cumulative)	22.287 %
3 Month Average (Cumulative)	21.104 %
12 Month Average (Cumulative)	19.017 %





Calculation Methodology:
Monthly Default Rate (MDR): Sum(Beg Scheduled Balance of Liquidated Loans) / Sum(Beg Scheduled Balance).
Conditional Default Rate (CDR): 1-((1-MDR)^12)
SDA Standard Default Assumption: If WAS ≤ 30 then CDR / (WAS * 0.02) else if 30 < WAS ≤ 60 then CDR / 0.6 else if 60 < WAS ≤ 120 then CDR / (0.6 - ((WAS - 60) * 0.0095)) else if WAS > 120 then CDR / 0.03
Cumulative Loss Severity: Sum(All Active & Inactive Realized Losses) / Sum(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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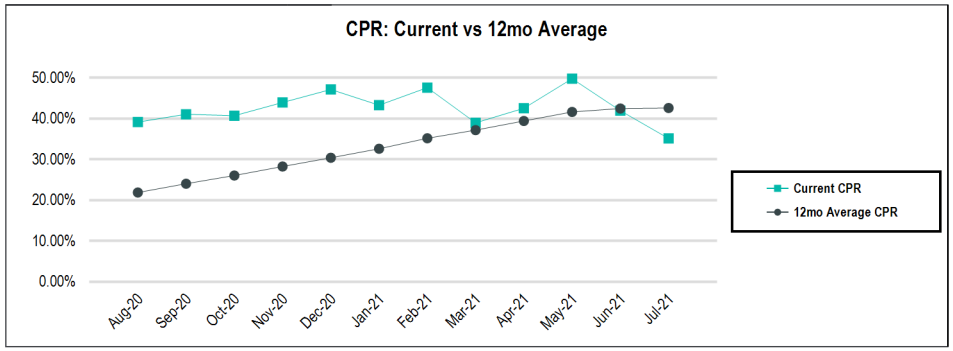
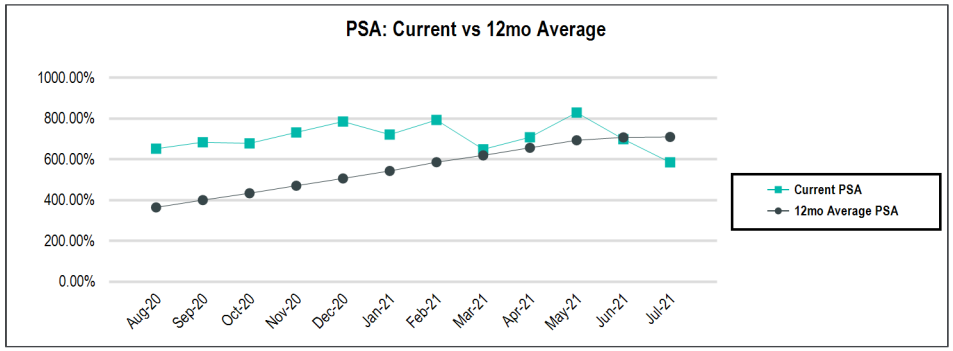
Prepayment Rates

Summary

SMM		CPR		PSA	
Current Month	3.544 %	Current Month	35.143 %	Current Month	585.724 %
3 Month Average	4.519 %	3 Month Average	42.301 %	3 Month Average	705.009 %
12 Month Average	4.541 %	12 Month Average	42.620 %	12 Month Average	710.332 %





Calculation Methodology:
Single Month Mortality (SMM): (Partial and full prepayments + Repurchases) / (Beginning Scheduled Balance - Scheduled Principal)
Conditional PrePayment Rate (CPR): 1 - ((1 - SMM)^12)
PSA Standard Prepayment Model: 100 * CPR / (0.2 * MIN(30,WAS))
Weighted Average Seasoning (WAS): sum((Original Term - Remaining Term)*(Current Scheduled Balance/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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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
Credit-Linked Notes
Series 2016-C06

WELLS FARGO

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.

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