

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: 25-Jun-2020
05-Jun-2020 10:44:25 AM

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		05/29/2020	0.00000 %	17,922,281,090.07	0.00	596,481,583.80	0.00	17,325,799,506.27	596,481,583.80	0.00
1M-1	30711XDP6	06/24/2020	1.46825 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/29/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	06/24/2020	4.41825 %	539,498,862.87	1,986,367.38	28,400,906.84	0.00	511,097,956.03	30,387,274.22	0.00
1M-2H		05/29/2020	0.00000 %	28,396,514.12	0.00	1,494,918.20	0.00	26,901,595.92	1,494,918.20	0.00
1M-2A	30711XDQ4	06/24/2020	4.41825 %	177,623,862.87	653,988.86	28,400,906.84	0.00	149,222,956.03	29,054,895.70	0.00
1M-2I	30711XDT8	06/24/2020	3.00000 %	0.00	444,059.66	0.00	0.00	0.00	444,059.66	0.00
1M-2R	30711XDU5	06/24/2020	2.91825 %	177,623,862.87	431,959.03	28,400,906.84	0.00	149,222,956.03	28,832,865.87	0.00
1M-2S	30711XDV3	06/24/2020	2.41825 %	177,623,862.87	357,949.09	28,400,906.84	0.00	149,222,956.03	28,758,855.93	0.00
1M-2T	30711XDW1	06/24/2020	1.91825 %	177,623,862.87	283,939.15	28,400,906.84	0.00	149,222,956.03	28,684,845.99	0.00
1M-2U	30711XDX9	06/24/2020	1.41825 %	177,623,862.87	209,929.20	28,400,906.84	0.00	149,222,956.03	28,610,836.04	0.00
1M-AH		05/29/2020	0.00000 %	9,349,460.12	0.00	1,494,918.20	0.00	7,854,541.92	1,494,918.20	0.00
1M-2B	30711XDR2	06/24/2020	4.41825 %	361,875,000.00	1,332,378.52	0.00	0.00	361,875,000.00	1,332,378.52	0.00
1M-BH		05/29/2020	0.00000 %	19,047,054.00	0.00	0.00	0.00	19,047,054.00	0.00	0.00
1B	30711XDY7	06/24/2020	9.41825 %	79,791,769.66	624,791.85	0.00	0.00	79,791,769.66	624,791.85	208,230.34
1B-H		05/29/2020	0.00000 %	250,582,629.57	0.00	0.00	0.00	250,582,629.57	0.00	653,938.43
Totals				20,098,941,694.76	6,325,362.74	769,876,861.24	0.00	19,329,064,833.52	776,202,223.98	862,168.77

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Jun-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	17,922,281,090.07	33,357,242.07	563,124,341.73	0.00	0.00	596,481,583.80	17,325,799,506.27	0.54485855	596,481,583.80
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	539,498,862.87	1,588,273.55	26,812,633.29	0.00	0.00	28,400,906.84	511,097,956.03	0.92812320	28,400,906.84
1M-2H	28,984,995.00	28,396,514.12	83,600.82	1,411,317.39	0.00	0.00	1,494,918.20	26,901,595.92	0.92812146	1,494,918.20
1M-2A	188,804,000.00	177,623,862.87	1,588,273.55	26,812,633.29	0.00	0.00	28,400,906.84	149,222,956.03	0.79035908	28,400,906.84
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	177,623,862.87	1,588,273.55	26,812,633.29	0.00	0.00	28,400,906.84	149,222,956.03	0.79035908	28,400,906.84
1M-2S	188,804,000.00	177,623,862.87	1,588,273.55	26,812,633.29	0.00	0.00	28,400,906.84	149,222,956.03	0.79035908	28,400,906.84
1M-2T	188,804,000.00	177,623,862.87	1,588,273.55	26,812,633.29	0.00	0.00	28,400,906.84	149,222,956.03	0.79035908	28,400,906.84
1M-2U	188,804,000.00	177,623,862.87	1,588,273.55	26,812,633.29	0.00	0.00	28,400,906.84	149,222,956.03	0.79035908	28,400,906.84
1M-AH	9,937,941.00	9,349,460.12	83,600.82	1,411,317.39	0.00	0.00	1,494,918.20	7,854,541.92	0.79035908	1,494,918.20
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	79,791,769.66	0.00	0.00	0.00	0.00	0.00	79,791,769.66	0.99739712	0.00
1B-H	251,236,568.00	250,582,629.57	0.00	0.00	0.00	0.00	0.00	250,582,629.57	0.99739712	0.00
Totals	34,458,536,874.00	20,098,941,694.76	43,054,085.01	726,822,776.25	0.00	0.00	769,876,861.24	19,329,064,833.52	0.56093690	769,876,861.24

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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	563.61659794	1.04901241	17.70903068	0.00000000	0.00000000	18.75804309	544.85855485	0.54485855	18.75804309
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	979.69754225	2.88420940	48.69013216	0.00000000	0.00000000	51.57434157	928.12320068	0.92812320	51.57434157
1M-2H	28,984,995.00	979.69705084	2.88427926	48.69131045	0.00000000	0.00000000	51.57558937	928.12146147	0.92812146	51.57558937
1M-2A	188,804,000.00	940.78442655	8.41228761	142.01305740	0.00000000	0.00000000	150.42534501	790.35908153	0.79035908	150.42534501
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	940.78442655	8.41228761	142.01305740	0.00000000	0.00000000	150.42534501	790.35908153	0.79035908	150.42534501
1M-2S	188,804,000.00	940.78442655	8.41228761	142.01305740	0.00000000	0.00000000	150.42534501	790.35908153	0.79035908	150.42534501
1M-2T	188,804,000.00	940.78442655	8.41228761	142.01305740	0.00000000	0.00000000	150.42534501	790.35908153	0.79035908	150.42534501
1M-2U	188,804,000.00	940.78442655	8.41228761	142.01305740	0.00000000	0.00000000	150.42534501	790.35908153	0.79035908	150.42534501
1M-AH	9,937,941.00	940.78442607	8.41228782	142.01305784	0.00000000	0.00000000	150.42534465	790.35908142	0.79035908	150.42534465
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	997.39712075	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.39712075	0.99739712	0.00000000
1B-H	251,236,568.00	997.39712083	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.39712083	0.99739712	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 %	17,922,281,090.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	17,325,799,506.27
1M-1	N/A	N/A	1.46825 %	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	05/26/20 - 06/24/20	30	4.41825 %	539,498,862.87	1,986,367.38	0.00	0.00	0.00	0.00	1,986,367.38	0.00	511,097,956.03
1M-2H	N/A	N/A	0.00000 %	28,396,514.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	26,901,595.92
1M-2A	05/26/20 - 06/24/20	30	4.41825 %	177,623,862.87	653,988.86	0.00	0.00	0.00	0.00	653,988.86	0.00	149,222,956.03
1M-2I	05/26/20 - 06/24/20	30	3.00000 %	177,623,862.87	444,059.66	0.00	0.00	0.00	0.00	444,059.66	0.00	149,222,956.03
1M-2R	05/26/20 - 06/24/20	30	2.91825 %	177,623,862.87	431,959.03	0.00	0.00	0.00	0.00	431,959.03	0.00	149,222,956.03
1M-2S	05/26/20 - 06/24/20	30	2.41825 %	177,623,862.87	357,949.09	0.00	0.00	0.00	0.00	357,949.09	0.00	149,222,956.03
1M-2T	05/26/20 - 06/24/20	30	1.91825 %	177,623,862.87	283,939.15	0.00	0.00	0.00	0.00	283,939.15	0.00	149,222,956.03
1M-2U	05/26/20 - 06/24/20	30	1.41825 %	177,623,862.87	209,929.20	0.00	0.00	0.00	0.00	209,929.20	0.00	149,222,956.03
1M-AH	N/A	N/A	0.00000 %	9,349,460.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,854,541.92
1M-2B	05/26/20 - 06/24/20	30	4.41825 %	361,875,000.00	1,332,378.52	0.00	0.00	0.00	0.00	1,332,378.52	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	05/26/20 - 06/24/20	30	9.41825 %	79,791,769.66	626,249.03	0.00	0.00	1,457.18	0.00	624,791.85	35,747.94	79,791,769.66
1B-H	N/A	N/A	0.00000 %	250,582,629.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	250,582,629.57
Totals					6,326,819.92	0.00	0.00	1,457.18	0.00	6,325,362.74	35,747.94	

(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 %	563.61659794	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	544.85855485
1M-1	393,343,000.00	1.46825 %	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	4.41825 %	979.69754225	3.60712390	0.00000000	0.00000000	0.00000000	0.00000000	3.60712390	0.00000000	928.12320068
1M-2H	28,984,995.00	0.00000 %	979.69705084	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	928.12146147
1M-2A	188,804,000.00	4.41825 %	940.78442655	3.46385066	0.00000000	0.00000000	0.00000000	0.00000000	3.46385066	0.00000000	790.35908153
1M-2I	0.00	3.00000 %	940.78442655	2.35196108	0.00000000	0.00000000	0.00000000	0.00000000	2.35196108	0.00000000	790.35908153
1M-2R	188,804,000.00	2.91825 %	940.78442655	2.28787012	0.00000000	0.00000000	0.00000000	0.00000000	2.28787012	0.00000000	790.35908153
1M-2S	188,804,000.00	2.41825 %	940.78442655	1.89587662	0.00000000	0.00000000	0.00000000	0.00000000	1.89587662	0.00000000	790.35908153
1M-2T	188,804,000.00	1.91825 %	940.78442655	1.50388313	0.00000000	0.00000000	0.00000000	0.00000000	1.50388313	0.00000000	790.35908153
1M-2U	188,804,000.00	1.41825 %	940.78442655	1.11188958	0.00000000	0.00000000	0.00000000	0.00000000	1.11188958	0.00000000	790.35908153
1M-AH	9,937,941.00	0.00000 %	940.78442607	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	790.35908142
1M-2B	361,875,000.00	4.41825 %	1000.00000000	3.68187501	0.00000000	0.00000000	0.00000000	0.00000000	3.68187501	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	9.41825 %	997.39712075	7.82811288	0.00000000	0.00000000	0.01821475	0.00000000	7.80989813	0.44684925	997.39712075
1B-H	251,236,568.00	0.00000 %	997.39712083	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.39712083

(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	31,031,232.73
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	31,031,232.73
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	31,012,066.07
Total Withdrawals (Pool Distribution Amount)	31,031,232.73
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	626,377,408.84
Total Principal Reduction Cumulative	14,929,483,421.62
Scheduled Principal Current	35,029,116.44
Scheduled Principal Cumulative	1,869,322,695.79
Unscheduled Principal Current	591,348,292.40
Unscheduled Principal Cumulative	13,059,303,082.85
Senior Reduction Amount	596,481,583.80
Subordinate Reduction Amount	29,895,825.04
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	6,033.39
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	91556
Period Reference Pool Removal Loan Count	2362
Period Ending Loan Count	89194
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	18,194,173,459.16
Period PIF Loan Count Current	2362
PIF Loan Count Cumulative	54273
Period PIF Loan UPB Current	584,366,454.52
PIF Loan UPB Cumulative	12,455,230,870.49
Period Partial Prepayment Amount	8,505,978.78
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	54
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	14,322,252.00
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	5,717,346.79
Total Active Modified Loan Count	575
Total Active Modified Loan UPB	121,634,750.22
LIBOR	0.168250%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.227187%
Subordinate Percentage	4.772813%
Minimum Credit Enhancement 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 %	4.770000 %	4.770000 %
1M-1	0.00	0.00	2.750000 %	4.770000 %	4.770000 %
1M-1H	0.00	0.00	2.750000 %	4.770000 %	4.770000 %
1M-2	0.00	0.00	1.000000 %	1.760000 %	1.820000 %
1M-2H	0.00	0.00	1.000000 %	1.760000 %	1.820000 %
1M-2A	0.00	0.00	2.150000 %	3.780000 %	3.910000 %
1M-2B	0.00	0.00	1.000000 %	1.760000 %	1.820000 %
1B	0.00	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %

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Telephone: 1-866-846-4526

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



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	2951	675,891,918.91	3.308519 %	3.714881 %
60 Days	290	62,766,429.86	0.325134 %	0.344981 %
90 Days	85	17,733,884.61	0.095298 %	0.097470 %
120 Days	53	10,588,101.49	0.059421 %	0.058195 %
150 Days	33	6,576,390.59	0.036998 %	0.036146 %
180+ Days	170	32,465,340.57	0.190596 %	0.178438 %
Totals	3582	806,022,066.03	4.015965 %	4.430111 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	68	14,035,042.01	6,033.39	0.042988

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036665536	109,764.61	1.82	0.001658
Summary	0036668564	93,345.98	3.66	0.003921
Summary	0036670159	387,578.79	31.38	0.008096
Summary	0036670186	456,085.45	211.35	0.046340
Summary	0036675424	393,460.15	9.63	0.002448
Summary	0036676781	125,405.55	4.03	0.003214
Summary	0036679542	105,823.24	77.16	0.072914
Summary	0036680146	95,702.59	127.39	0.133110
Summary	0036681841	115,587.40	2.47	0.002137
Summary	0036682526	206,948.67	3.73	0.001802
Summary	0036685351	294,038.36	43.16	0.014678
Summary	0036687365	240,089.96	121.67	0.050677
Summary	0036687886	232,450.91	169.77	0.073035
Summary	0036688981	279,449.09	159.30	0.057005
Summary	0036688982	274,355.80	156.06	0.056882
Summary	0036689874	89,846.59	65.51	0.072913
Summary	0036691848	220,262.41	45.89	0.020834
Summary	0036691892	237,672.16	5.09	0.002142
Summary	0036692077	117,742.65	2.12	0.001801
Summary	0036692130	65,963.76	1.36	0.002062
Summary	0036692175	42,276.78	10.03	0.023725
Summary	0036692371	157,654.08	30.99	0.019657
Summary	0036699380	403,788.03	272.50	0.067486
Summary	0036700284	156,639.66	64.41	0.041120
Summary	0036700346	273,912.58	116.34	0.042473

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036702668	202,112.63	147.37	0.072915
Summary	0036703251	87,311.66	3.00	0.003436
Summary	0036707359	425,002.45	220.00	0.051764
Summary	0036708944	226,799.16	83.87	0.036980
Summary	0036709256	107,479.52	4.78	0.004447
Summary	0036710817	135,262.90	163.90	0.121171
Summary	0036711897	237,345.35	24.82	0.010457
Summary	0036717979	79,824.48	1.64	0.002055
Summary	0036721278	51,939.18	2.23	0.004293
Summary	0036721412	132,313.42	109.16	0.082501
Summary	0036726858	80,421.87	1.38	0.001716
Summary	0036726864	81,761.77	1.47	0.001798
Summary	0036728856	343,399.09	101.59	0.029584
Summary	0036730403	171,759.94	102.81	0.059857
Summary	0036730436	162,280.02	41.06	0.025302
Summary	0036732376	91,055.53	3.86	0.004239
Summary	0036737079	212,314.85	4.00	0.001884
Summary	0036737868	109,191.47	45.50	0.041670
Summary	0036739938	361,784.04	226.12	0.062501
Summary	0036741693	137,640.20	86.03	0.062504
Summary	0036764527	400,262.22	130.00	0.032479
Summary	0036768313	238,485.38	81.10	0.034006
Summary	0036772030	81,938.87	59.75	0.072920
Summary	0036783584	359,575.69	491.05	0.136564
Summary	0036785698	325,620.73	167.71	0.051505
Summary	0036787268	208,687.55	86.95	0.041665
Summary	0036788323	137,178.31	33.68	0.024552
Summary	0036790673	249,791.42	149.73	0.059942
Summary	0036792116	163,927.83	49.09	0.029946
Summary	0036795798	261,127.09	124.69	0.047751
Summary	0036796542	141,707.76	118.09	0.083333
Summary	0036809877	99,536.64	111.20	0.111718
Summary	0036810373	171,247.46	17.84	0.010418
Summary	0036811240	305,004.47	95.31	0.031249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036814594	280,923.37	204.84	0.072917
Summary	0036815519	289,751.23	10.86	0.003748
Summary	0036817814	150,391.14	135.09	0.089826
Summary	0036821947	375,364.83	109.29	0.029116
Summary	0036830637	303,113.32	378.89	0.124999
Summary	0036836114	403,775.70	210.30	0.052083
Summary	0036837761	288,309.06	31.91	0.011068
Summary	0036839527	97,212.48	64.52	0.066370
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
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

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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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
40	5,717,346.79	862,168.77	15.080

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
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
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)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
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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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	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	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)
No Losses this Period										

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



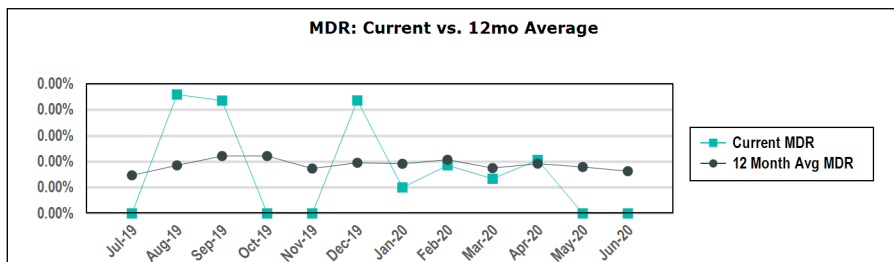
Distribution Date: 25-Jun-2020
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Realized Loss Report - Collateral

Summary

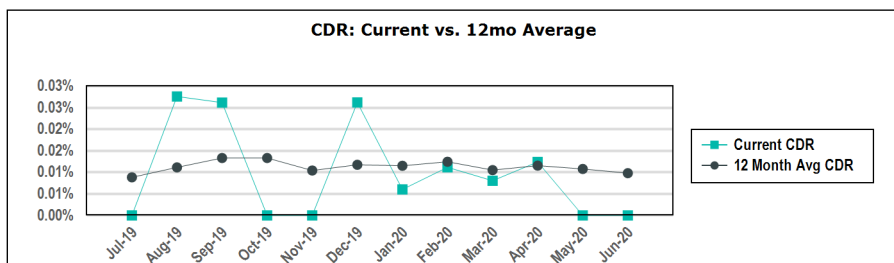
MDR

Current Month 0.000 %
3 Month Average 0.000 %
12 Month Average 0.001 %



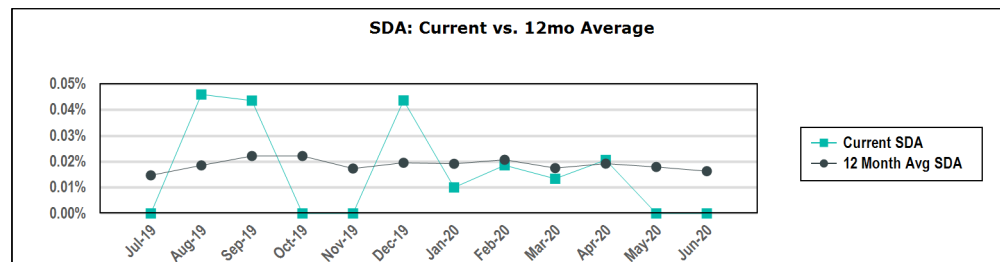
CDR

Current Month 0.000 %
3 Month Average 0.004 %
12 Month Average 0.010 %



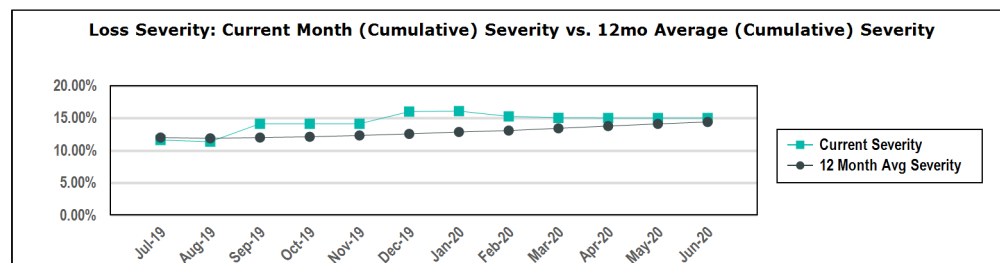
SDA

Current Month 0.000 %
3 Month Average 0.007 %
12 Month Average 0.016 %



Loss Severity

Current Month (Cumulative) 15.080 %
3 Month Average (Cumulative) 15.080 %
12 Month Average (Cumulative) 14.456 %



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	3.148 %
3 Month Average	2.244 %
12 Month Average	1.649 %

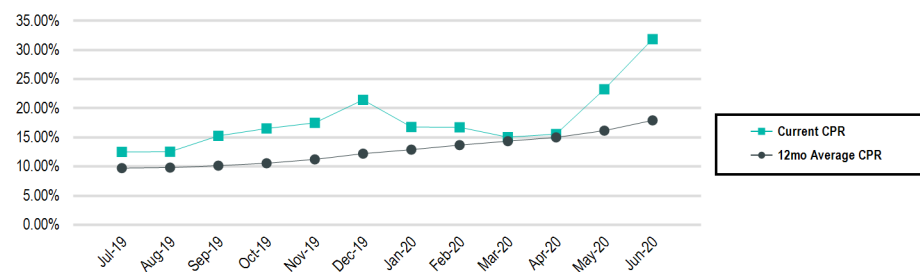
CPR

Current Month	31.875 %
3 Month Average	23.573 %
12 Month Average	17.925 %

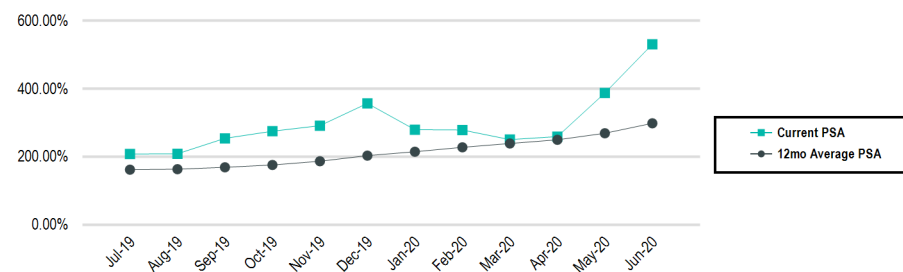
PSA

Current Month	531.244 %
3 Month Average	392.884 %
12 Month Average	298.746 %

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
54	14,322,252.00

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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.