

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:14 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		06/30/2023	0.00000 %	5,706,940,975.61	0.00	49,288,252.30	0.00	5,657,652,723.31	49,288,252.30	0.00
1M-1	30711XDP6	07/24/2023	6.45043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	07/24/2023	9.40043 %	42,660,858.37	323,052.28	910,844.37	0.00	41,750,014.00	1,233,896.65	0.00
1M-2H		06/30/2023	0.00000 %	179,544,342.92	0.00	3,833,419.22	0.00	175,710,923.70	3,833,419.22	0.00
1M-2A	30711XDQ4	07/24/2023	9.40043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XDT8	07/24/2023	3.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	30711XDU5	07/24/2023	7.90043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	30711XDV3	07/24/2023	7.40043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	30711XDW1	07/24/2023	6.90043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	30711XDX9	07/24/2023	6.40043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		06/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XDR2	07/24/2023	9.40043 %	42,660,858.37	323,052.28	910,844.37	0.00	41,750,014.00	1,233,896.65	0.00
1M-BH		06/30/2023	0.00000 %	179,544,342.92	0.00	3,833,419.22	0.00	175,710,923.70	3,833,419.22	0.00
1B	30711XDY7	07/24/2023	14.40043 %	79,278,547.26	900,150.08	0.00	(3,157.86)	79,281,705.12	900,150.08	718,294.88
1B-H		06/30/2023	0.00000 %	248,970,876.62	0.00	0.00	(9,917.14)	248,980,793.76	0.00	2,255,774.24
Totals				6,479,600,802.07	1,546,254.64	58,776,779.48	(13,075.00)	6,420,837,097.59	60,323,034.12	2,974,069.12

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Jul-2023
12-Jul-2023 2:35:14 PM

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	5,706,940,975.61	14,242,856.94	35,045,395.36	0.00	0.00	49,288,252.30	5,657,652,723.31	0.17792082	49,288,252.30
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	42,660,858.37	263,748.88	647,095.49	0.00	0.00	910,844.37	41,750,014.00	0.37515022	910,844.37
1M-2H	468,375,205.00	179,544,342.92	1,110,025.00	2,723,394.22	0.00	0.00	3,833,419.22	175,710,923.70	0.37514993	3,833,419.22
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	42,660,858.37	263,748.88	647,095.49	0.00	0.00	910,844.37	41,750,014.00	0.57088041	910,844.37
1M-BH	307,789,374.38	179,544,342.92	1,110,025.00	2,723,394.22	0.00	0.00	3,833,419.22	175,710,923.70	0.57088041	3,833,419.22
1B	80,000,000.00	79,278,547.26	0.00	0.00	0.00	(3,157.86)	(3,157.86)	79,281,705.12	0.99102131	0.00
1B-H	251,236,568.00	248,970,876.62	0.00	0.00	0.00	(9,917.14)	(9,917.14)	248,980,793.76	0.99102131	0.00
Totals	33,855,945,315.52	6,479,600,802.07	16,990,404.70	41,786,374.78	0.00	(13,075.00)	58,763,704.48	6,420,837,097.59	0.18965169	58,776,779.48

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$439,390,210 as a result of the CAS 2016-C06 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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1A-H	31,798,710,605.00	179.47082970	0.44790674	1.10210114	0.00000000	0.00000000	1.55000789	177.92082181	0.17792082	1.55000789
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	383.33473093	2.36995011	5.81456129	0.00000000	0.00000000	8.18451140	375.15021953	0.37515022	8.18451140
1M-2H	468,375,205.00	383.33443146	2.36994826	5.81455677	0.00000000	0.00000000	8.18450503	375.14992644	0.37514993	8.18450503
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	583.33509167	3.60644354	8.84823985	0.00000000	0.00000000	12.45468339	570.88040828	0.57088041	12.45468339
1M-BH	307,789,374.38	583.33509167	3.60644354	8.84823989	0.00000000	0.00000000	12.45468343	570.88040825	0.57088041	12.45468343
1B	80,000,000.00	990.98184075	0.00000000	0.00000000	0.00000000	(0.03947325)	(0.03947325)	991.02131400	0.99102131	0.00000000
1B-H	251,236,568.00	990.98184075	0.00000000	0.00000000	0.00000000	(0.03947331)	(0.03947331)	991.02131406	0.99102131	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 %	5,706,940,975.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,657,652,723.31
1M-1	N/A	N/A	6.45043 %	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	06/26/23 - 07/24/23	29	9.40043 %	42,660,858.37	323,052.28	0.00	0.00	0.00	0.00	323,052.28	0.00	41,750,014.00
1M-2H	N/A	N/A	0.00000 %	179,544,342.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	175,710,923.70
1M-2A	N/A	N/A	9.40043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	N/A	N/A	3.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	N/A	N/A	7.90043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	N/A	N/A	7.40043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	N/A	N/A	6.90043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	N/A	N/A	6.40043 %	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	06/26/23 - 07/24/23	29	9.40043 %	42,660,858.37	323,052.28	0.00	0.00	0.00	0.00	323,052.28	0.00	41,750,014.00
1M-BH	N/A	N/A	0.00000 %	179,544,342.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	175,710,923.70
1B	06/26/23 - 07/24/23	29	14.40043 %	79,278,547.26	919,658.61	0.00	0.00	19,508.52	0.00	900,150.08	326,037.65	79,281,705.12
1B-H	N/A	N/A	0.00000 %	248,970,876.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	248,980,793.76
Totals					1,565,763.17	0.00	0.00	19,508.52	0.00	1,546,254.64	326,037.65	

(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 %	179.47082970	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	177.92082181
1M-1	393,343,000.00	6.45043 %	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	9.40043 %	383.33473093	2.90282858	0.00000000	0.00000000	0.00000000	0.00000000	2.90282858	0.00000000	375.15021953
1M-2H	468,375,205.00	0.00000 %	383.33443146	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	375.14992644
1M-2A	38,156,110.38	9.40043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2I	0.00	3.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2R	38,156,110.38	7.90043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	38,156,110.38	7.40043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	38,156,110.38	6.90043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	38,156,110.38	6.40043 %	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	9.40043 %	583.33509167	4.41734505	0.00000000	0.00000000	0.00000000	0.00000000	4.41734505	0.00000000	570.88040828
1M-BH	307,789,374.38	0.00000 %	583.33509167	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	570.88040825
1B	80,000,000.00	14.40043 %	990.98184075	11.49573263	0.00000000	0.00000000	0.24385650	0.00000000	11.25187600	4.07547063	991.02131400
1B-H	251,236,568.00	0.00000 %	990.98184075	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.02131406

(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	2,140,138.39
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	13,075.00
Total Deposits	2,153,213.39
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,134,046.73
Total Withdrawals (Pool Distribution Amount)	2,153,213.39
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	54,019,440.89
Total Principal Reduction Cumulative	26,920,280,720.96
Scheduled Principal Current	15,616,630.82
Scheduled Principal Cumulative	2,603,212,760.80
Unscheduled Principal Current	38,415,885.07
Unscheduled Principal Cumulative	24,314,098,415.08
Senior Reduction Amount	49,288,252.30
Subordinate Reduction Amount	4,744,263.59
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	13,075.00
Modification Loss Amount	80,774.21
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	15,875.42
Informational Reporting	
At Issuance Loan Count	143561
Period Beginning Loan Count	37755
Period Reference Pool Removal Loan Count	250
Period Ending Loan Count	37505
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	6,203,376,159.82
Period PIF Loan Count Current	249
PIF Loan Count Cumulative	105782
Period PIF Loan UPB Current	33,060,996.79
PIF Loan UPB Cumulative	23,406,500,512.32
Period Partial Prepayment Amount	5,409,245.88
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	88,139.78
Credit Event Amount Cumulative	16,922,461.23
Total Active Modified Loan Count	754
Total Active Modified Loan UPB	175,093,808.58
LIBOR	5.150430%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.203135%
Subordinate Percentage	8.796865%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	8.800000 %	8.800000 %
1M-1	0.00	0.00	2.750000 %	8.800000 %	8.800000 %
1M-1H	0.00	0.00	2.750000 %	8.800000 %	8.800000 %
1M-2	0.00	0.00	1.000000 %	5.250000 %	5.290000 %
1M-2H	0.00	0.00	1.000000 %	5.250000 %	5.290000 %
1M-2A	0.00	0.00	2.150000 %	8.800000 %	8.800000 %
1M-2B	0.00	0.00	1.000000 %	5.250000 %	5.290000 %
1B	0.00	3,157.86	0.000000 %	0.000000 %	0.000000 %
1B-H	0.00	9,917.14	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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 12-Jul-2023 2:35:14 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	388	67,486,138.81	1.034529 %	1.087894 %
60 Days	99	17,950,431.45	0.263965 %	0.289366 %
90 Days	33	5,683,198.13	0.087988 %	0.091615 %
120 Days	24	4,023,556.36	0.063991 %	0.064861 %
150 Days	28	4,540,177.23	0.074657 %	0.073189 %
180+ Days	178	33,151,181.73	0.474603 %	0.534405 %
Totals	750	132,834,683.71	1.999733 %	2.141329 %

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Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:14 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	295	77,431,460.81	80,774.21	0.104317

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036662903	206,185.77	300.69	0.145835
Summary	0036663560	200,853.04	186.63	0.092919
Summary	0036664364	91,152.11	27.64	0.030323
Summary	0036665087	114,934.01	143.67	0.125002
Summary	0036665347	101,593.00	179.06	0.176252
Summary	0036666441	245,571.86	230.22	0.093749
Summary	0036666926	444,448.94	555.56	0.125000
Summary	0036668042	324,189.87	479.53	0.147916
Summary	0036668286	122,003.99	152.50	0.124996
Summary	0036670041	477,477.23	795.80	0.166668
Summary	0036670108	233,562.12	316.28	0.135416
Summary	0036670174	416,933.12	608.03	0.145834
Summary	0036670186	492,058.82	226.34	0.045999
Summary	0036670213	230,273.15	335.82	0.145836
Summary	0036670626	158,372.36	247.46	0.156252
Summary	0036675515	82,418.38	77.27	0.093753
Summary	0036676091	300,649.54	404.62	0.134582
Summary	0036676648	135,313.99	152.74	0.112878
Summary	0036677003	86,132.60	71.78	0.083337
Summary	0036677693	267,352.92	306.34	0.114583
Summary	0036677812	119,110.45	111.67	0.093753
Summary	0036677974	110,253.05	91.88	0.083336
Summary	0036678872	398,945.13	332.45	0.083332
Summary	0036679002	314,197.55	196.37	0.062499
Summary	0036679308	268,834.62	140.02	0.052084

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Series 2016-C06



Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036679654	300,699.45	469.84	0.156249
Summary	0036679868	253,488.83	264.05	0.104166
Summary	0036680146	93,009.92	125.71	0.135158
Summary	0036680422	158,754.91	181.91	0.114585
Summary	0036680491	401,873.83	502.34	0.124999
Summary	0036681841	108,482.75	2.47	0.002277
Summary	0036682606	250,131.12	338.72	0.135417
Summary	0036683593	141,011.31	161.58	0.114587
Summary	0036683724	262,996.49	164.37	0.062499
Summary	0036684573	427,776.19	267.36	0.062500
Summary	0036684635	223,638.77	256.25	0.114582
Summary	0036684697	231,095.99	144.43	0.062498
Summary	0036685882	142,251.11	33.31	0.023416
Summary	0036686395	179,418.93	261.65	0.145832
Summary	0036686627	213,129.62	244.21	0.114583
Summary	0036686919	482,976.87	503.10	0.104166
Summary	0036687474	245,538.37	460.38	0.187498
Summary	0036687810	475,213.33	643.52	0.135417
Summary	0036688202	374,031.49	272.73	0.072916
Summary	0036688562	183,418.45	324.80	0.177081
Summary	0036688981	272,341.18	159.30	0.058493
Summary	0036688982	267,545.23	156.06	0.058330
Summary	0036689490	99,630.00	10.38	0.010419
Summary	0036689874	87,612.05	63.88	0.072912
Summary	0036690760	417,505.79	434.90	0.104166
Summary	0036691577	207,645.74	223.94	0.107847
Summary	0036691704	93,692.39	156.15	0.166662
Summary	0036691750	119,254.46	187.36	0.157109
Summary	0036691819	144,853.78	181.07	0.125002
Summary	0036691889	173,645.70	253.23	0.145831
Summary	0036691892	236,534.75	5.09	0.002152
Summary	0036692371	165,283.45	30.99	0.018750
Summary	0036693428	106,508.88	77.66	0.072914
Summary	0036694153	107,930.77	168.64	0.156248

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 12-Jul-2023 2:35:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036694840	390,529.50	447.48	0.114583
Summary	0036695236	252,065.47	288.83	0.114585
Summary	0036696099	379,509.25	316.26	0.083334
Summary	0036696294	257,702.76	134.22	0.052083
Summary	0036696687	271,645.32	367.85	0.135416
Summary	0036697128	153,967.66	240.57	0.156247
Summary	0036697319	609,776.64	571.67	0.093751
Summary	0036697350	438,067.53	547.58	0.124999
Summary	0036697377	239,818.18	249.81	0.104166
Summary	0036697401	117,563.07	159.20	0.135417
Summary	0036697837	265,704.64	304.45	0.114582
Summary	0036698213	191,220.17	51.79	0.027084
Summary	0036698848	275,020.73	85.94	0.031249
Summary	0036699380	402,096.00	271.45	0.067509
Summary	0036700346	285,203.97	116.34	0.040792
Summary	0036700365	524,218.58	163.82	0.031250
Summary	0036701733	201,048.09	335.08	0.166667
Summary	0036701991	344,381.68	394.60	0.114582
Summary	0036702046	412,205.05	472.32	0.114584
Summary	0036702190	365,400.97	380.63	0.104168
Summary	0036702412	200,525.52	334.21	0.166667
Summary	0036703789	194,338.63	141.71	0.072919
Summary	0036704972	73,213.77	122.02	0.166663
Summary	0036705089	288,247.60	390.34	0.135418
Summary	0036705805	96,306.26	30.10	0.031254
Summary	0036705841	201,770.23	187.48	0.092918
Summary	0036707236	308,251.08	224.77	0.072918
Summary	0036707359	411,636.85	220.00	0.053445
Summary	0036707732	330,768.51	137.82	0.041667
Summary	0036707877	190,284.85	376.61	0.197919
Summary	0036707891	524,235.15	709.90	0.135416
Summary	0036708904	187,693.33	157.29	0.083802
Summary	0036709256	103,762.73	4.78	0.004607
Summary	0036710307	380,085.85	514.70	0.135417

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Series 2016-C06



Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036710418	216,841.38	271.05	0.124999
Summary	0036710486	197,781.43	164.82	0.083334
Summary	0036711111	97,510.52	162.52	0.166669
Summary	0036711897	261,279.00	272.17	0.104168
Summary	0036712261	113,797.83	165.96	0.145838
Summary	0036712307	85,631.35	89.20	0.104167
Summary	0036713166	159,296.72	132.75	0.083335
Summary	0036714330	244,341.60	330.88	0.135417
Summary	0036714621	134,747.44	56.14	0.041663
Summary	0036714634	274,616.66	57.21	0.020833
Summary	0036714886	181,771.40	208.28	0.114583
Summary	0036715529	325,566.00	271.30	0.083332
Summary	0036715709	494,067.74	257.33	0.052084
Summary	0036716050	222,027.38	185.02	0.083332
Summary	0036716340	282,440.15	353.05	0.125000
Summary	0036717200	91,788.06	95.61	0.104164
Summary	0036717663	53,980.81	66.35	0.122914
Summary	0036717667	57,776.68	34.91	0.060422
Summary	0036717979	73,477.46	1.64	0.002232
Summary	0036717980	105,516.35	76.94	0.072918
Summary	0036718356	189,187.26	256.19	0.135416
Summary	0036718547	96,118.78	110.14	0.114587
Summary	0036719070	102,959.65	53.62	0.052079
Summary	0036719528	245,653.98	230.30	0.093750
Summary	0036720873	322,476.34	335.91	0.104166
Summary	0036721278	48,485.34	2.23	0.004599
Summary	0036721332	144,726.55	89.25	0.061668
Summary	0036721687	227,595.01	221.05	0.097124
Summary	0036721856	344,460.76	466.46	0.135417
Summary	0036721920	399,472.82	624.18	0.156251
Summary	0036722211	204,090.88	191.34	0.093752
Summary	0036722405	212,290.67	176.91	0.083334
Summary	0036723258	61,333.07	38.33	0.062495
Summary	0036725516	151,977.24	253.30	0.166670

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Series 2016-C06



Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036726179	267,883.26	416.34	0.155418
Summary	0036726548	356,376.52	593.96	0.166666
Summary	0036726613	219,992.33	320.82	0.145832
Summary	0036726864	80,452.71	1.47	0.001827
Summary	0036726962	140,970.90	205.58	0.145832
Summary	0036726965	128,949.56	201.48	0.156247
Summary	0036726987	199,267.76	249.08	0.124998
Summary	0036727036	191,068.52	237.40	0.124249
Summary	0036727654	288,601.91	330.69	0.114583
Summary	0036727755	417,612.00	478.51	0.114582
Summary	0036727897	412,441.34	300.74	0.072917
Summary	0036727938	92,710.01	86.92	0.093755
Summary	0036728381	213,937.37	200.57	0.093752
Summary	0036728443	366,749.26	420.23	0.114582
Summary	0036728455	236,712.41	345.21	0.145835
Summary	0036728856	356,751.72	101.59	0.028476
Summary	0036729336	259,557.72	162.22	0.062499
Summary	0036729503	157,519.31	36.71	0.023305
Summary	0036729769	112,268.92	222.20	0.197918
Summary	0036730967	132,666.25	152.01	0.114581
Summary	0036731513	229,383.05	310.62	0.135415
Summary	0036732375	101,996.23	85.00	0.083336
Summary	0036732483	128,710.16	26.81	0.020830
Summary	0036732942	481,132.44	551.30	0.114584
Summary	0036733179	190,520.02	317.53	0.166665
Summary	0036733434	297,776.03	341.20	0.114583
Summary	0036734087	234,177.89	268.33	0.114584
Summary	0036734089	233,000.63	266.98	0.114583
Summary	0036734294	446,455.78	511.56	0.114582
Summary	0036734356	271,910.26	198.27	0.072917
Summary	0036734426	517,675.00	377.47	0.072916
Summary	0036734455	444,639.89	440.05	0.098968
Summary	0036734645	587,815.34	857.23	0.145833
Summary	0036734876	189,935.96	296.77	0.156247

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Series 2016-C06



Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036735103	102,975.07	32.18	0.031250
Summary	0036735515	398,962.80	505.27	0.126646
Summary	0036736737	115,952.03	181.18	0.156254
Summary	0036737002	231,304.59	289.13	0.125000
Summary	0036737079	197,369.41	4.00	0.002027
Summary	0036737100	211,327.62	220.13	0.104165
Summary	0036737251	353,563.68	441.95	0.124999
Summary	0036738544	511,654.47	1,072.42	0.209598
Summary	0036738701	163,447.74	339.37	0.207632
Summary	0036739520	426,026.74	710.04	0.166666
Summary	0036740001	537,575.34	727.97	0.135417
Summary	0036740452	61,410.20	83.16	0.135417
Summary	0036740512	140,481.46	22.04	0.015689
Summary	0036740652	271,204.32	339.01	0.125002
Summary	0036740704	262,436.83	355.38	0.135415
Summary	0036743177	199,946.50	189.68	0.094865
Summary	0036743438	357,117.36	446.40	0.125001
Summary	0036762098	316,454.84	296.68	0.093751
Summary	0036763641	396,070.28	330.06	0.083334
Summary	0036764527	405,385.49	130.00	0.032068
Summary	0036764589	446,329.76	287.64	0.064446
Summary	0036764697	59,806.18	74.76	0.125004
Summary	0036765180	393,074.33	204.73	0.052084
Summary	0036766879	208,322.76	260.40	0.124998
Summary	0036767071	399,341.05	249.59	0.062500
Summary	0036768313	254,735.20	81.10	0.031837
Summary	0036768465	452,882.08	432.74	0.095552
Summary	0036768909	242,924.30	278.35	0.114583
Summary	0036768957	163,345.96	204.18	0.124999
Summary	0036769551	142,134.72	148.06	0.104169
Summary	0036769622	293,354.76	152.79	0.052084
Summary	0036770770	325,080.43	338.63	0.104168
Summary	0036770954	182,425.11	171.02	0.093748
Summary	0036771258	283,861.37	295.69	0.104167

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Series 2016-C06



Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036771469	288,264.63	390.36	0.135417
Summary	0036771550	349,533.14	546.15	0.156251
Summary	0036772030	73,658.37	53.71	0.072918
Summary	0036772215	129,773.86	148.70	0.114584
Summary	0036772583	296,223.94	246.85	0.083332
Summary	0036773221	81,042.86	67.54	0.083339
Summary	0036773327	448,614.40	700.96	0.156250
Summary	0036773483	293,560.86	275.21	0.093749
Summary	0036773709	194,794.08	162.33	0.083334
Summary	0036775598	293,196.24	427.58	0.145834
Summary	0036777110	298,487.80	342.02	0.114584
Summary	0036777650	150,337.19	219.24	0.145832
Summary	0036778144	204,921.06	42.69	0.020832
Summary	0036778245	273,505.38	284.90	0.104166
Summary	0036778393	174,986.69	145.82	0.083332
Summary	0036778489	608,815.63	570.76	0.093749
Summary	0036778807	218,421.74	204.77	0.093750
Summary	0036779809	521,666.63	380.38	0.072916
Summary	0036780049	195,774.32	319.03	0.162958
Summary	0036781044	135,201.43	98.58	0.072913
Summary	0036783041	112,018.34	116.69	0.104170
Summary	0036783061	520,262.44	483.41	0.092917
Summary	0036783457	331,713.62	239.11	0.072083
Summary	0036783884	280,293.31	262.77	0.093748
Summary	0036784014	478,354.44	843.10	0.176250
Summary	0036784085	130,142.76	120.21	0.092368
Summary	0036784112	347,165.12	614.77	0.177083
Summary	0036784261	137,783.25	2.77	0.002010
Summary	0036784524	346,445.75	360.88	0.104166
Summary	0036787199	103,258.20	129.07	0.124997
Summary	0036787268	191,282.05	79.70	0.041666
Summary	0036787671	167,530.39	122.16	0.072918
Summary	0036788323	132,232.92	33.17	0.025085
Summary	0036788682	360,015.21	450.02	0.125000

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 12-Jul-2023 2:35:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036788820	228,326.61	190.27	0.083332
Summary	0036789161	204,300.13	212.81	0.104165
Summary	0036789381	470,857.89	490.48	0.104167
Summary	0036789896	215,933.70	224.93	0.104166
Summary	0036790523	225,396.54	234.79	0.104168
Summary	0036790673	240,248.47	144.76	0.060254
Summary	0036790993	395,176.34	452.81	0.114584
Summary	0036791345	278,996.45	290.62	0.104166
Summary	0036792116	158,665.83	49.09	0.030939
Summary	0036793855	224,174.00	233.51	0.104165
Summary	0036794051	265,641.14	221.37	0.083334
Summary	0036794386	105,123.99	142.36	0.135421
Summary	0036794645	360,944.83	225.59	0.062500
Summary	0036794876	605,765.92	993.46	0.164001
Summary	0036795353	124,749.99	103.96	0.083335
Summary	0036795798	253,955.43	124.69	0.049099
Summary	0036808055	375,221.05	351.77	0.093750
Summary	0036808064	437,324.44	113.61	0.025978
Summary	0036808269	217,744.24	291.81	0.134015
Summary	0036809076	382,627.64	358.71	0.093749
Summary	0036809983	346,489.26	469.20	0.135415
Summary	0036811528	604,922.92	567.12	0.093751
Summary	0036811895	624,129.44	910.19	0.145834
Summary	0036812205	360,613.52	112.69	0.031250
Summary	0036812307	271,211.24	367.27	0.135418
Summary	0036813422	245,666.18	204.72	0.083333
Summary	0036813885	137,833.92	143.58	0.104169
Summary	0036814375	303,547.13	347.81	0.114582
Summary	0036814594	281,133.29	204.99	0.072916
Summary	0036815336	257,691.87	264.83	0.102770
Summary	0036815344	542,203.10	564.79	0.104166
Summary	0036815519	264,263.73	10.86	0.004110
Summary	0036817435	496,522.82	523.50	0.105433
Summary	0036817708	243,829.11	330.19	0.135419

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 12-Jul-2023 2:35:14 PM

Modification Loss Detail

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Summary	0036818087	188,975.26	137.79	0.072914
Summary	0036818705	205,317.19	171.10	0.083334
Summary	0036818768	175,675.62	201.29	0.114580
Summary	0036819445	468,274.51	634.12	0.135416
Summary	0036820561	218,665.49	364.44	0.166666
Summary	0036820848	403,662.68	336.39	0.083334
Summary	0036821091	281,109.58	409.95	0.145833
Summary	0036821117	302,979.14	441.84	0.145832
Summary	0036821419	239,972.25	299.97	0.125002
Summary	0036821549	267,851.37	362.72	0.135418
Summary	0036822580	257,050.84	240.99	0.093752
Summary	0036828318	281,516.82	293.25	0.104168
Summary	0036829041	362,379.81	301.98	0.083332
Summary	0036830125	535,289.80	669.11	0.125000
Summary	0036830637	290,122.17	362.65	0.124999
Summary	0036830975	151,615.65	173.73	0.114586
Summary	0036831044	287,436.32	538.94	0.187499
Summary	0036831197	244,188.37	279.80	0.114584
Summary	0036833935	414,070.08	431.32	0.104166
Summary	0036834941	230,237.89	263.81	0.114581
Summary	0036836598	400,499.20	41.72	0.010417
Summary	0036836783	451,709.22	611.69	0.135417
Summary	0036836932	389,378.85	283.92	0.072916
Summary	0036837371	324,119.32	472.67	0.145832
Summary	0036838095	269,734.04	365.26	0.135415
Summary	0036838384	133,923.78	125.55	0.093747
Summary	0036839278	431,854.85	494.83	0.114582
Summary	0036840525	548,903.55	800.48	0.145833
Summary	0036840583	116,830.10	121.70	0.104168
Summary	0036840698	248,829.49	285.12	0.114584
Summary	0036840873	89,264.68	60.09	0.067317
Summary	0036840896	218,519.99	273.15	0.125000

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06

Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:14 PM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	88,139.78	(13,649.12)	(15.486)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036795764	88,139.78	(13,649.12)	(15.486)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	96,820.62	574.12	1,621.86	1.675

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036685490	96,820.62	574.12	1,621.86	1.675

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:14 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
117	16,922,461.23	2,974,070.87	17.575

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036662884	271,973.96	(4,395.33)	(1.616)
0036664365	58,417.22	(17,716.51)	(30.328)
0036667180	131,872.38	29,128.41	22.088
0036668018	247,321.63	61,820.21	24.996
0036668836	287,394.22	49,442.52	17.204
0036670333	160,036.03	2,202.30	1.376
0036670529	247,426.91	8,079.55	3.265
0036670656	102,860.65	26,259.29	25.529
0036670859	135,879.83	2,691.54	1.981
0036671143	62,590.13	58,140.47	92.891
0036672808	164,669.15	82,809.41	50.288
0036674751	276,109.13	49,634.52	17.976
0036674957	56,463.00	21,159.01	37.474
0036674990	75,104.40	26,223.95	34.917
0036675145	40,394.59	2,948.29	7.299
0036675503	28,725.50	19,912.33	69.319
0036675587	30,083.04	3,109.36	10.336
0036675800	64,553.09	(25,521.01)	(39.535)
0036676518	121,622.42	8,415.99	6.920
0036678187	47,810.26	6,725.16	14.066
0036678640	56,743.13	608.32	1.072
0036679475	85,653.18	55,517.58	64.817

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:14 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036680407	110,391.03	4,203.12	3.807
0036680433	163,466.81	48,577.41	29.717
0036681049	217,242.19	62,153.12	28.610
0036681513	384,223.38	195,880.52	50.981
0036683590	142,048.58	98,415.94	69.283
0036684328	189,441.48	8,255.24	4.358
0036685102	83,070.58	23,652.40	28.473
0036685490	96,820.62	1,621.86	1.675
0036685978	49,345.03	(31,649.65)	(64.139)
0036685979	47,660.62	17,762.79	37.269
0036686378	112,766.76	49,056.72	43.503
0036686628	359,057.87	9,557.36	2.662
0036688838	165,035.89	80,368.92	48.698
0036690947	236,066.24	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
0036691708	83,563.37	44,117.76	52.796
0036692175	42,276.78	4,687.83	11.088
0036692226	100,392.45	7,748.55	7.718
0036697681	123,283.28	31,431.85	25.496
0036697885	439,499.25	145,461.55	33.097
0036698003	69,191.88	634.43	0.917
0036702576	292,392.45	(782.31)	(0.268)
0036704535	114,235.24	10,694.23	9.362
0036705832	140,437.50	15,113.74	10.762
0036707503	170,654.84	3,696.31	2.166

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



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 12-Jul-2023 2:35:14 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036708209	83,180.26	13,197.25	15.866
0036710368	85,418.58	49,994.25	58.529
0036712358	54,467.91	39,922.79	73.296
0036712391	50,128.49	2,131.04	4.251
0036712627	162,061.81	5,507.28	3.398
0036713322	110,611.35	59,543.37	53.831
0036713466	201,695.23	7,296.66	3.618
0036718163	144,270.43	57,124.76	39.596
0036719147	106,512.65	643.19	0.604
0036720867	110,491.24	83,557.51	75.624
0036724055	94,657.11	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)
0036729962	84,479.89	2,183.51	2.585
0036730366	154,462.49	(261.06)	(0.169)
0036730572	122,037.66	2,363.90	1.937
0036731282	45,968.71	786.21	1.710
0036732374	98,996.41	3,888.54	3.928
0036734711	195,257.29	53,655.40	27.479
0036736222	258,208.46	28,469.40	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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:14 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036767681	110,130.92	7,408.90	6.727
0036768406	112,977.65	1,860.09	1.646
0036768600	105,262.47	9,871.85	9.378
0036769123	93,558.38	27,963.11	29.888
0036770240	56,923.85	44,472.57	78.126
0036772834	123,247.55	81,115.80	65.815
0036773911	125,371.74	54,830.78	43.735
0036775118	113,707.49	(19.69)	(0.017)
0036778912	422,282.52	152,132.36	36.026
0036781275	109,677.13	(1,634.82)	(1.491)
0036783593	83,566.90	53,130.04	63.578
0036783623	61,197.12	2,053.24	3.355
0036785036	179,191.74	21,633.77	12.073
0036785416	38,301.60	7,707.41	20.123
0036786021	349,131.42	106,912.41	30.622
0036791272	182,035.96	2,438.75	1.340
0036792329	306,423.88	46,656.50	15.226
0036794837	58,539.64	1,559.69	2.664
0036795495	309,035.77	(13,878.36)	(4.491)
0036795764	88,139.78	(13,649.12)	(15.486)
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)

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:14 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:14 PM

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	2	184,960.40	(13,075.00)	(0.000 %)	0	0.00	0.00	0.000 %	2	184,960.40	(13,075.00)	(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)
Summary	0036685490	95,000.00	5.250 %	TX	75.00	360	96,820.62	03/31/2022	574.12	1,621.86
Summary	0036795764	96,000.00	4.625 %	OH	80.00	360	88,139.78	06/30/2023	(13,649.12)	(13,649.12)

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06

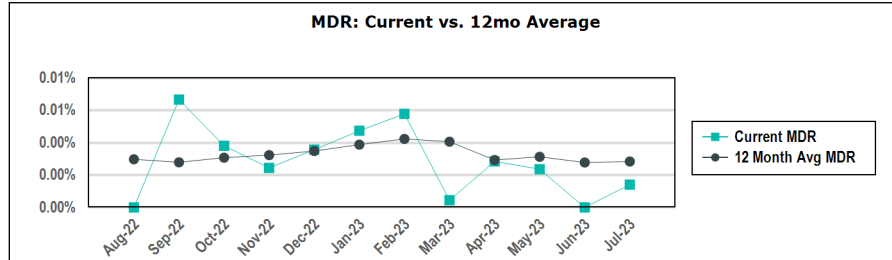
Distribution Date: 25-Jul-2023
12-Jul-2023 2:35:14 PM

Realized Loss Report - Collateral

Summary

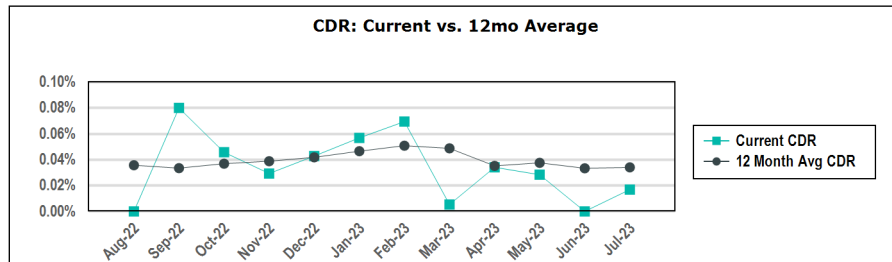
MDR

Current Month 0.001 %
3 Month Average 0.001 %
12 Month Average 0.003 %



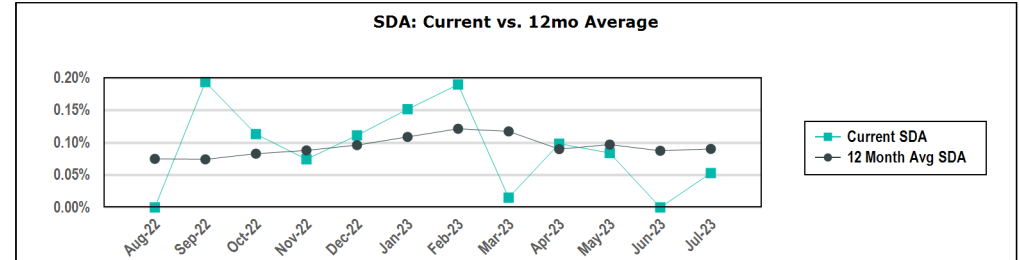
CDR

Current Month 0.017 %
3 Month Average 0.015 %
12 Month Average 0.034 %



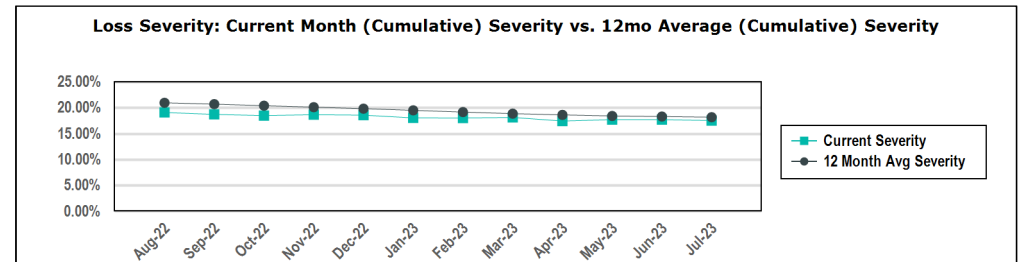
SDA

Current Month 0.053 %
3 Month Average 0.046 %
12 Month Average 0.091 %



Loss Severity

Current Month (Cumulative) 17.575 %
3 Month Average (Cumulative) 17.688 %
12 Month Average (Cumulative) 18.218 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06

Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:14 PM

Prepayment Rates

Summary

SMM

Current Month	0.615 %
3 Month Average	0.584 %
12 Month Average	0.698 %

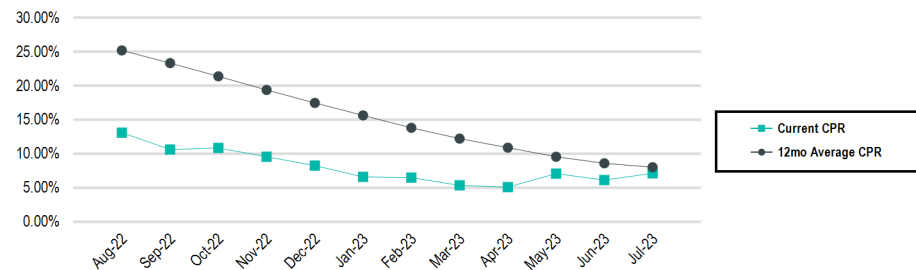
CPR

Current Month	7.138 %
3 Month Average	6.791 %
12 Month Average	8.036 %

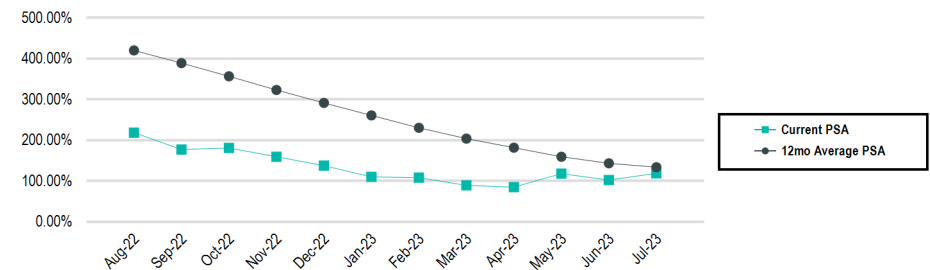
PSA

Current Month	118.971 %
3 Month Average	113.188 %
12 Month Average	133.931 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:15 PM

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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12-Jul-2023 2:35:15 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Current Repurchases Due To Other

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Other this Period				

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:15 PM

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>