

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: 28-Dec-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		11/30/2020	0.00000 %	13,824,425,968.32	0.00	780,430,051.43	0.00	13,043,995,916.88	780,430,051.43	0.00
1M-1	30711XDP6	12/24/2020	1.45013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	12/24/2020	4.40013 %	411,256,307.73	1,658,782.78	1,415,997.37	0.00	409,840,310.36	3,074,780.15	0.00
1M-2H		11/30/2020	0.00000 %	21,646,302.55	0.00	74,532.84	0.00	21,571,769.71	74,532.84	0.00
1M-2A	30711XDQ4	12/24/2020	4.40013 %	49,381,307.73	199,177.16	1,415,997.37	0.00	47,965,310.36	1,615,174.53	0.00
1M-2I	30711XDT8	12/24/2020	3.00000 %	0.00	135,798.60	0.00	0.00	0.00	135,798.60	0.00
1M-2R	30711XDU5	12/24/2020	2.90013 %	49,381,307.73	131,277.86	1,415,997.37	0.00	47,965,310.36	1,547,275.23	0.00
1M-2S	30711XDV3	12/24/2020	2.40013 %	49,381,307.73	108,644.76	1,415,997.37	0.00	47,965,310.36	1,524,642.13	0.00
1M-2T	30711XDW1	12/24/2020	1.90013 %	49,381,307.73	86,011.66	1,415,997.37	0.00	47,965,310.36	1,502,009.03	0.00
1M-2U	30711XDX9	12/24/2020	1.40013 %	49,381,307.73	63,378.56	1,415,997.37	0.00	47,965,310.36	1,479,375.93	0.00
1M-AH		11/30/2020	0.00000 %	2,599,248.55	0.00	74,532.84	0.00	2,524,715.71	74,532.84	0.00
1M-2B	30711XDR2	12/24/2020	4.40013 %	361,875,000.00	1,459,605.62	0.00	0.00	361,875,000.00	1,459,605.62	0.00
1M-BH		11/30/2020	0.00000 %	19,047,054.00	0.00	0.00	0.00	19,047,054.00	0.00	0.00
1B	30711XDY7	12/24/2020	9.40013 %	79,674,674.44	685,069.08	0.00	56,896.55	79,617,777.89	685,069.08	382,222.12
1B-H		11/30/2020	0.00000 %	250,214,897.04	0.00	0.00	178,681.17	250,036,215.87	0.00	1,200,352.12
Totals				15,217,645,991.28	4,527,746.08	789,075,101.33	235,577.72	14,428,335,312.22	793,602,847.41	1,582,574.24

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
All Record Dates are based upon the governing documents and logic set forth as of closing.

NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Credit-Linked Notes

Series 2016-C06



Distribution Date: 28-Dec-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	13,824,425,968.32	27,013,549.59	753,416,501.84	0.00	0.00	780,430,051.43	13,043,995,916.88	0.41020518	780,430,051.43
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	411,256,307.73	1,415,997.37	0.00	0.00	0.00	1,415,997.37	409,840,310.36	0.74424540	1,415,997.37
1M-2H	28,984,995.00	21,646,302.55	74,532.84	0.00	0.00	0.00	74,532.84	21,571,769.71	0.74423921	74,532.84
1M-2A	188,804,000.00	49,381,307.73	1,415,997.37	0.00	0.00	0.00	1,415,997.37	47,965,310.36	0.25404817	1,415,997.37
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	49,381,307.73	1,415,997.37	0.00	0.00	0.00	1,415,997.37	47,965,310.36	0.25404817	1,415,997.37
1M-2S	188,804,000.00	49,381,307.73	1,415,997.37	0.00	0.00	0.00	1,415,997.37	47,965,310.36	0.25404817	1,415,997.37
1M-2T	188,804,000.00	49,381,307.73	1,415,997.37	0.00	0.00	0.00	1,415,997.37	47,965,310.36	0.25404817	1,415,997.37
1M-2U	188,804,000.00	49,381,307.73	1,415,997.37	0.00	0.00	0.00	1,415,997.37	47,965,310.36	0.25404817	1,415,997.37
1M-AH	9,937,941.00	2,599,248.55	74,532.84	0.00	0.00	0.00	74,532.84	2,524,715.71	0.25404817	74,532.84
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	79,674,674.44	0.00	0.00	0.00	56,896.55	56,896.55	79,617,777.89	0.99522222	0.00
1B-H	251,236,568.00	250,214,897.04	0.00	0.00	0.00	178,681.17	178,681.17	250,036,215.87	0.99522222	0.00
Totals	34,458,536,874.00	15,217,645,991.28	35,658,599.49	753,416,501.84	0.00	235,577.72	789,310,679.05	14,428,335,312.22	0.41871584	789,075,101.33

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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	434.74800410	0.84951714	23.69330352	0.00000000	0.00000000	24.54282065	410.20518344	0.41020518	24.54282065
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	746.81676209	2.57136620	0.00000000	0.00000000	0.00000000	2.57136620	744.24539588	0.74424540	2.57136620
1M-2H	28,984,995.00	746.81063599	2.57142842	0.00000000	0.00000000	0.00000000	2.57142842	744.23920756	0.74423921	2.57142842
1M-2A	188,804,000.00	261.54799543	7.49982718	0.00000000	0.00000000	0.00000000	7.49982718	254.04816826	0.25404817	7.49982718
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	261.54799543	7.49982718	0.00000000	0.00000000	0.00000000	7.49982718	254.04816826	0.25404817	7.49982718
1M-2S	188,804,000.00	261.54799543	7.49982718	0.00000000	0.00000000	0.00000000	7.49982718	254.04816826	0.25404817	7.49982718
1M-2T	188,804,000.00	261.54799543	7.49982718	0.00000000	0.00000000	0.00000000	7.49982718	254.04816826	0.25404817	7.49982718
1M-2U	188,804,000.00	261.54799543	7.49982718	0.00000000	0.00000000	0.00000000	7.49982718	254.04816826	0.25404817	7.49982718
1M-AH	9,937,941.00	261.54799571	7.49982718	0.00000000	0.00000000	0.00000000	7.49982718	254.04816853	0.25404817	7.49982718
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	995.93343050	0.00000000	0.00000000	0.00000000	0.71120688	0.71120688	995.22222363	0.99522222	0.00000000
1B-H	251,236,568.00	995.93343052	0.00000000	0.00000000	0.00000000	0.71120686	0.71120686	995.22222366	0.99522222	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 %	13,824,425,968.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,043,995,916.88
1M-1	N/A	N/A	1.45013 %	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	11/25/20 - 12/27/20	33	4.40013 %	411,256,307.73	1,658,782.78	0.00	0.00	0.00	0.00	1,658,782.78	0.00	409,840,310.36
1M-2H	N/A	N/A	0.00000 %	21,646,302.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,571,769.71
1M-2A	11/25/20 - 12/27/20	33	4.40013 %	49,381,307.73	199,177.16	0.00	0.00	0.00	0.00	199,177.16	0.00	47,965,310.36
1M-2I	11/25/20 - 12/27/20	33	3.00000 %	49,381,307.73	135,798.60	0.00	0.00	0.00	0.00	135,798.60	0.00	47,965,310.36
1M-2R	11/25/20 - 12/27/20	33	2.90013 %	49,381,307.73	131,277.86	0.00	0.00	0.00	0.00	131,277.86	0.00	47,965,310.36
1M-2S	11/25/20 - 12/27/20	33	2.40013 %	49,381,307.73	108,644.76	0.00	0.00	0.00	0.00	108,644.76	0.00	47,965,310.36
1M-2T	11/25/20 - 12/27/20	33	1.90013 %	49,381,307.73	86,011.66	0.00	0.00	0.00	0.00	86,011.66	0.00	47,965,310.36
1M-2U	11/25/20 - 12/27/20	33	1.40013 %	49,381,307.73	63,378.56	0.00	0.00	0.00	0.00	63,378.56	0.00	47,965,310.36
1M-AH	N/A	N/A	0.00000 %	2,599,248.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,524,715.71
1M-2B	11/25/20 - 12/27/20	33	4.40013 %	361,875,000.00	1,459,605.62	0.00	0.00	0.00	0.00	1,459,605.62	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	11/25/20 - 12/27/20	33	9.40013 %	79,674,674.44	686,539.61	0.00	0.00	1,470.52	0.00	685,069.08	44,620.78	79,617,777.89
1B-H	N/A	N/A	0.00000 %	250,214,897.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	250,036,215.87
Totals					4,529,216.61	0.00	0.00	1,470.52	0.00	4,527,746.08	44,620.78	

(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 %	434.74800410	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	410.20518344
1M-1	393,343,000.00	1.45013 %	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	4.40013 %	746.81676209	3.01224993	0.00000000	0.00000000	0.00000000	0.00000000	3.01224993	0.00000000	744.24539588
1M-2H	28,984,995.00	0.00000 %	746.81063599	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	744.23920756
1M-2A	188,804,000.00	4.40013 %	261.54799543	1.05494142	0.00000000	0.00000000	0.00000000	0.00000000	1.05494142	0.00000000	254.04816826
1M-2I	0.00	3.00000 %	261.54799543	0.71925701	0.00000000	0.00000000	0.00000000	0.00000000	0.71925701	0.00000000	254.04816826
1M-2R	188,804,000.00	2.90013 %	261.54799543	0.69531292	0.00000000	0.00000000	0.00000000	0.00000000	0.69531292	0.00000000	254.04816826
1M-2S	188,804,000.00	2.40013 %	261.54799543	0.57543675	0.00000000	0.00000000	0.00000000	0.00000000	0.57543675	0.00000000	254.04816826
1M-2T	188,804,000.00	1.90013 %	261.54799543	0.45556058	0.00000000	0.00000000	0.00000000	0.00000000	0.45556058	0.00000000	254.04816826
1M-2U	188,804,000.00	1.40013 %	261.54799543	0.33568441	0.00000000	0.00000000	0.00000000	0.00000000	0.33568441	0.00000000	254.04816826
1M-AH	9,937,941.00	0.00000 %	261.54799571	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	254.04816853
1M-2B	361,875,000.00	4.40013 %	1000.00000000	4.03345249	0.00000000	0.00000000	0.00000000	0.00000000	4.03345249	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	9.40013 %	995.93343050	8.58174513	0.00000000	0.00000000	0.01838150	0.00000000	8.56336350	0.55775975	995.22222363
1B-H	251,236,568.00	0.00000 %	995.93343052	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.22222366

(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	4,014,593.61
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(235,577.72)
Total Deposits	3,779,015.89
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,759,849.23
Total Withdrawals (Pool Distribution Amount)	3,779,015.89
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	782,156,159.35
Total Principal Reduction Cumulative	19,318,594,888.34
Scheduled Principal Current	28,504,079.79
Scheduled Principal Cumulative	2,056,862,898.28
Unscheduled Principal Current	753,416,501.84
Unscheduled Principal Cumulative	17,260,153,941.61
Senior Reduction Amount	780,430,051.43
Subordinate Reduction Amount	1,490,530.20
Calculated Tranche Write-Down Amount	235,577.72
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	6,088.63
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	74871
Period Reference Pool Removal Loan Count	3200
Period Ending Loan Count	71671
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	13,805,061,992.44
Period PIF Loan Count Current	3196
PIF Loan Count Cumulative	71683
Period PIF Loan UPB Current	742,690,480.07
PIF Loan UPB Cumulative	16,579,766,672.36
Period Partial Prepayment Amount	11,973,413.27
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	1,171,476.49
Credit Event Amount Cumulative	8,862,676.67
Total Active Modified Loan Count	572
Total Active Modified Loan UPB	119,879,134.63
LIBOR	0.150130%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.770818%
Subordinate Percentage	5.229182%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	5.230000 %	5.510000 %
1M-1	0.00	0.00	2.750000 %	5.230000 %	5.510000 %
1M-1H	0.00	0.00	2.750000 %	5.230000 %	5.510000 %
1M-2	0.00	0.00	1.000000 %	2.260000 %	2.390000 %
1M-2H	0.00	0.00	1.000000 %	2.260000 %	2.390000 %
1M-2A	0.00	0.00	2.150000 %	4.870000 %	5.150000 %
1M-2B	0.00	0.00	1.000000 %	2.260000 %	2.390000 %
1B	56,896.55	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	178,681.17	0.00	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities
Credit-Linked Notes
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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

Contact:
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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	709	141,687,403.64	0.989243 %	1.026344 %
60 Days	265	51,891,128.34	0.369745 %	0.375885 %
90 Days	263	56,226,368.81	0.366955 %	0.407288 %
120 Days	256	57,449,244.82	0.357188 %	0.416146 %
150 Days	286	63,093,846.42	0.399046 %	0.457034 %
180+ Days	1521	363,132,600.21	2.122197 %	2.630431 %
Totals	3300	733,480,592.24	4.604373 %	5.313128 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	69	14,028,966.48	6,088.63	0.043400

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036665536	108,227.97	1.82	0.001682
Summary	0036668564	92,386.79	3.66	0.003962
Summary	0036670159	387,279.80	31.38	0.008103
Summary	0036670186	455,726.80	211.20	0.046344
Summary	0036675424	401,606.01	9.63	0.002398
Summary	0036676781	124,751.60	4.03	0.003230
Summary	0036679542	105,216.12	76.72	0.072917
Summary	0036680146	95,288.14	127.13	0.133416
Summary	0036681841	114,439.93	2.47	0.002158
Summary	0036682526	204,750.92	3.73	0.001822
Summary	0036685351	292,316.11	43.16	0.014765
Summary	0036687365	240,089.96	121.67	0.050677
Summary	0036687886	231,722.40	169.77	0.073264
Summary	0036688981	278,180.78	159.30	0.057265
Summary	0036688982	273,285.16	156.06	0.057105
Summary	0036689874	90,430.01	65.94	0.072918
Summary	0036691848	217,816.09	45.38	0.020834
Summary	0036691892	236,891.72	5.09	0.002149
Summary	0036692077	116,492.24	2.12	0.001820
Summary	0036692130	65,296.49	1.36	0.002083
Summary	0036692175	42,276.78	10.03	0.023725
Summary	0036692371	157,230.83	30.99	0.019710
Summary	0036698848	283,893.40	88.72	0.031251
Summary	0036699380	402,776.19	271.87	0.067499
Summary	0036700284	156,639.66	64.41	0.041120

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036700346	273,701.38	116.34	0.042506
Summary	0036702668	201,004.54	146.57	0.072919
Summary	0036703251	89,885.22	3.00	0.003338
Summary	0036707359	422,389.70	220.00	0.052085
Summary	0036708944	225,777.27	83.65	0.037050
Summary	0036709256	106,907.84	4.78	0.004471
Summary	0036710817	134,649.91	163.52	0.121441
Summary	0036711897	237,345.35	24.82	0.010457
Summary	0036714621	138,913.26	57.88	0.041666
Summary	0036717979	79,025.80	1.64	0.002075
Summary	0036721278	51,413.69	2.23	0.004337
Summary	0036721412	131,567.21	108.54	0.082498
Summary	0036726858	81,993.92	1.38	0.001683
Summary	0036726864	81,334.54	1.47	0.001807
Summary	0036728856	346,328.71	101.59	0.029333
Summary	0036730403	170,992.48	102.49	0.059938
Summary	0036730436	161,435.96	41.06	0.025434
Summary	0036732376	91,055.53	3.86	0.004239
Summary	0036735515	342,769.44	202.82	0.059171
Summary	0036737079	210,484.17	4.00	0.001900
Summary	0036737868	108,861.03	45.36	0.041668
Summary	0036739938	357,272.68	223.30	0.062501
Summary	0036741693	131,460.89	82.16	0.062498
Summary	0036764527	416,226.58	130.00	0.031233
Summary	0036768313	237,444.50	81.10	0.034155
Summary	0036772030	80,785.70	58.91	0.072921
Summary	0036783584	357,487.04	489.10	0.136816
Summary	0036785698	324,165.34	167.71	0.051736
Summary	0036787268	206,164.24	85.90	0.041666
Summary	0036788323	136,287.37	33.59	0.024646
Summary	0036790673	248,120.21	148.86	0.059995
Summary	0036792116	163,117.92	49.09	0.030095
Summary	0036795798	260,582.88	124.69	0.047850
Summary	0036796542	141,707.76	118.09	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036809877	98,929.57	110.53	0.111726
Summary	0036814594	280,339.08	204.41	0.072915
Summary	0036815519	286,747.61	10.86	0.003787
Summary	0036817814	150,090.29	135.06	0.089986
Summary	0036821947	373,835.91	109.29	0.029235
Summary	0036830637	301,100.59	376.38	0.125001
Summary	0036835440	139,948.59	48.70	0.034798
Summary	0036837761	288,309.06	31.91	0.011068
Summary	0036839527	96,729.14	64.26	0.066433
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	1,171,476.49	242,499.35	20.700

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036672808	164,669.15	83,312.41	50.594
0036726946	107,170.02	31,613.20	29.498
0036743366	400,166.34	31,563.49	7.888
0036813955	499,470.98	96,010.25	19.222

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	203,807.52	(6,921.63)	(31,910.71)	(15.657)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036685978	49,345.03	(675.93)	(31,649.65)	(64.139)
0036730366	154,462.49	(6,245.70)	(261.06)	(0.169)

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Credit-Linked Notes

Series 2016-C06



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
55	8,862,676.67	1,582,574.24	17.857

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
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	26,241.29	25.511
0036671143	62,590.13	58,140.47	92.891
0036672808	164,669.15	83,312.41	50.594
0036674751	276,109.13	49,634.52	17.976
0036674957	56,463.00	21,159.01	37.474
0036674990	75,104.40	26,223.95	34.917
0036676518	121,622.42	8,415.99	6.920
0036679475	85,653.18	55,517.58	64.817
0036680433	163,466.81	48,577.41	29.717
0036681049	217,242.19	62,153.12	28.610
0036683590	142,048.58	98,415.94	69.283
0036685978	49,345.03	(31,649.65)	(64.139)
0036686378	112,766.76	49,056.72	43.503
0036686628	359,057.87	9,557.36	2.662
0036691600	119,696.08	31,758.75	26.533
0036691699	87,407.72	45,412.66	51.955
0036692226	100,392.45	7,748.55	7.718

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0036726946	107,170.02	31,613.20	29.498
0036727353	262,563.27	(3.56)	(0.001)
0036729962	84,479.89	2,174.51	2.574
0036730366	154,462.49	(261.06)	(0.169)
0036732374	98,996.41	3,888.54	3.928
0036736370	103,422.68	20,650.69	19.967
0036738170	38,882.25	21,669.62	55.731
0036740388	85,899.80	(2.00)	(0.002)
0036743366	400,166.34	31,563.49	7.888
0036762646	155,096.05	7,810.75	5.036
0036768406	112,977.65	1,860.09	1.646
0036781275	109,677.13	(1,634.82)	(1.491)
0036783593	83,566.90	53,130.04	63.578
0036783623	61,197.12	2,053.24	3.355
0036785036	179,191.74	21,633.77	12.073
0036786021	349,131.42	106,912.41	30.622
0036791272	182,035.96	2,438.75	1.340
0036792329	306,423.88	46,656.50	15.226
0036807631	100,280.40	(224.30)	(0.224)
0036813128	173,224.84	(21,724.54)	(12.541)
0036813955	499,470.98	96,010.25	19.222
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

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036836058	294,847.79	23,001.38	7.801
0036836834	77,124.24	2,125.37	2.756
0036838355	158,962.32	(1,185.17)	(0.746)
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	6	1,375,284.01	235,577.72	0.002 %	0	0.00	0.00	0.000 %	6	1,375,284.01	235,577.72	0.002 %

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	0036672808	172,000.00	4.375 %	GA	80.00	360	164,669.15	11/30/2020	83,312.41	83,312.41
Summary	0036685978	51,000.00	5.000 %	CT	70.00	360	49,345.03	06/30/2020	(675.93)	(31,649.65)
Summary	0036726946	114,000.00	4.875 %	NJ	80.00	360	107,170.02	11/30/2020	31,613.20	31,613.20
Summary	0036730366	164,000.00	4.875 %	TN	79.00	360	154,462.49	01/31/2020	(6,245.70)	(261.06)
Summary	0036743366	414,000.00	4.375 %	FL	75.00	360	400,166.34	11/30/2020	31,563.49	31,563.49
Summary	0036813955	518,000.00	4.250 %	MD	67.00	360	499,470.98	11/30/2020	96,010.25	96,010.25

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



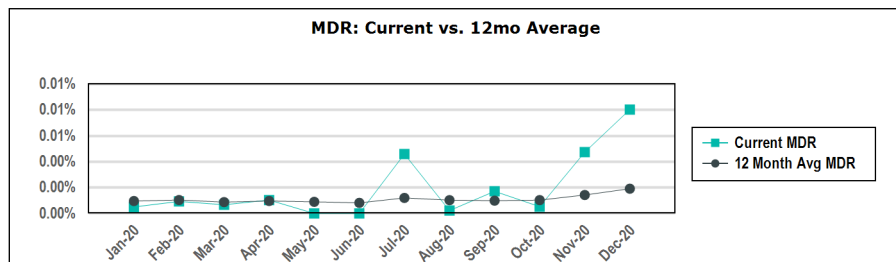
Distribution Date: 28-Dec-2020
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Realized Loss Report - Collateral

Summary

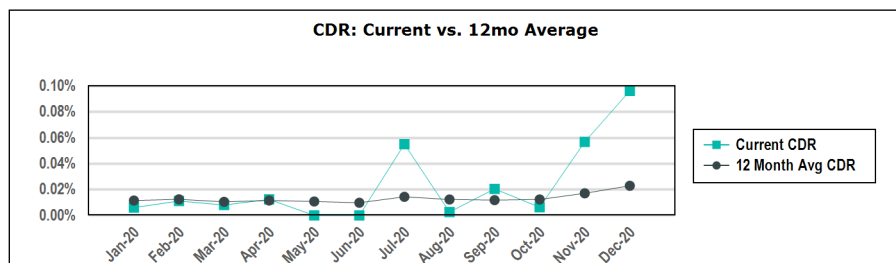
MDR

Current Month 0.008 %
3 Month Average 0.004 %
12 Month Average 0.002 %



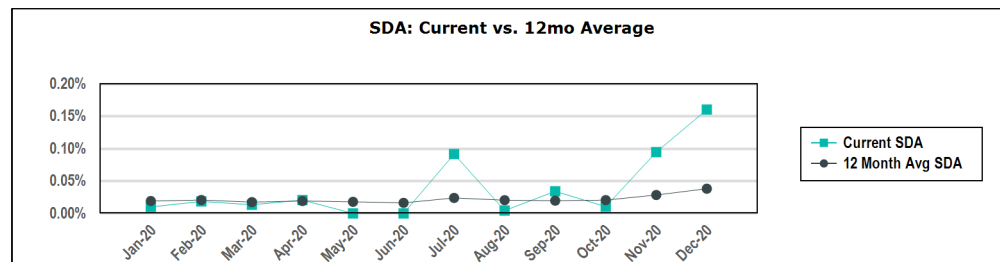
CDR

Current Month 0.096 %
3 Month Average 0.053 %
12 Month Average 0.023 %



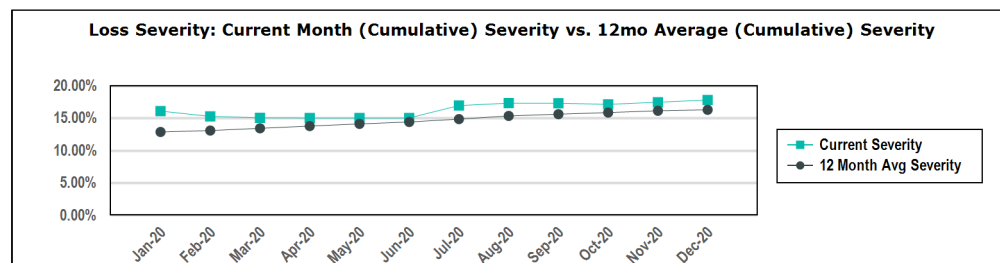
SDA

Current Month 0.161 %
3 Month Average 0.089 %
12 Month Average 0.038 %



Loss Severity

Current Month (Cumulative) 17.857 %
3 Month Average (Cumulative) 17.517 %
12 Month Average (Cumulative) 16.339 %



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

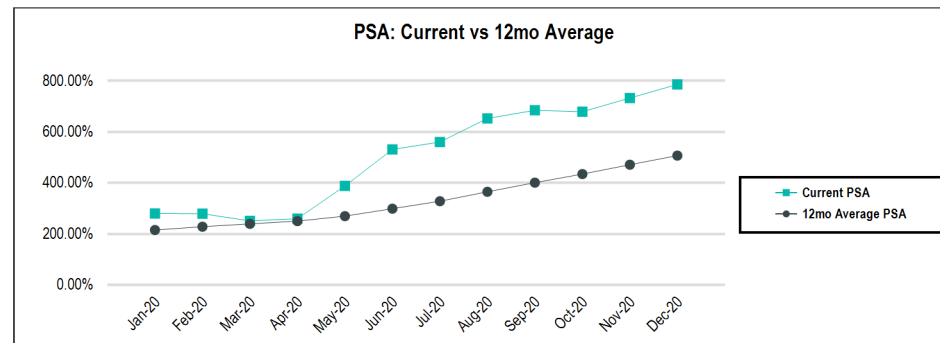
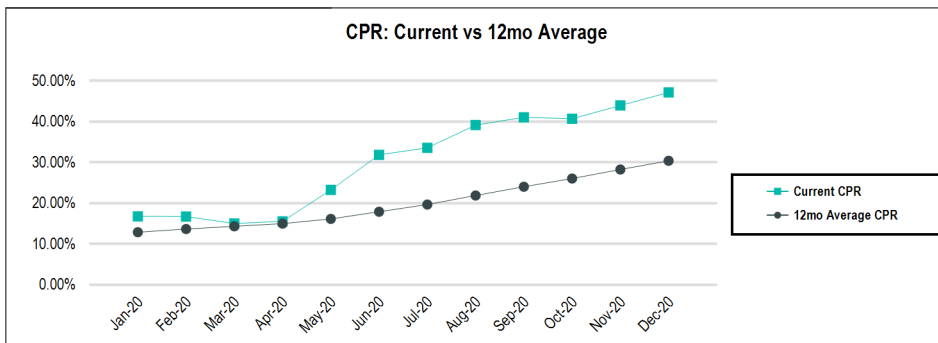
Current Month	5.177 %
3 Month Average	4.718 %
12 Month Average	3.083 %

CPR

Current Month	47.157 %
3 Month Average	43.951 %
12 Month Average	30.416 %

PSA

Current Month	785.957 %
3 Month Average	732.513 %
12 Month Average	506.941 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
152	25,226,480.16

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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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.