

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-Feb-2021
05-Feb-2021 8:44:57 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		01/29/2021	0.00000 %	12,383,362,014.70	0.00	713,131,057.98	0.00	11,670,230,956.72	713,131,057.98	0.00
1M-1	30711XDP6	02/24/2021	1.43000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	02/24/2021	4.38000 %	408,505,720.49	1,540,747.41	1,490,450.45	0.00	407,015,270.04	3,031,197.86	0.00
1M-2H		01/29/2021	0.00000 %	21,501,521.86	0.00	78,451.77	0.00	21,423,070.08	78,451.77	0.00
1M-2A	30711XDQ4	02/24/2021	4.38000 %	46,630,720.49	175,875.53	1,490,450.45	0.00	45,140,270.04	1,666,325.98	0.00
1M-2I	30711XDT8	02/24/2021	3.00000 %	0.00	120,462.69	0.00	0.00	0.00	120,462.69	0.00
1M-2R	30711XDU5	02/24/2021	2.88000 %	46,630,720.49	115,644.19	1,490,450.45	0.00	45,140,270.04	1,606,094.64	0.00
1M-2S	30711XDV3	02/24/2021	2.38000 %	46,630,720.49	95,567.07	1,490,450.45	0.00	45,140,270.04	1,586,017.52	0.00
1M-2T	30711XDW1	02/24/2021	1.88000 %	46,630,720.49	75,489.96	1,490,450.45	0.00	45,140,270.04	1,565,940.41	0.00
1M-2U	30711XDX9	02/24/2021	1.38000 %	46,630,720.49	55,412.84	1,490,450.45	0.00	45,140,270.04	1,545,863.29	0.00
1M-AH		01/29/2021	0.00000 %	2,454,467.86	0.00	78,451.77	0.00	2,376,016.08	78,451.77	0.00
1M-2B	30711XDR2	02/24/2021	4.38000 %	361,875,000.00	1,364,871.88	0.00	0.00	361,875,000.00	1,364,871.88	0.00
1M-BH		01/29/2021	0.00000 %	19,047,054.00	0.00	0.00	0.00	19,047,054.00	0.00	0.00
1B	30711XDY7	02/24/2021	9.38000 %	79,617,777.89	641,770.69	0.00	69,558.07	79,548,219.82	641,770.69	451,780.19
1B-H		01/29/2021	0.00000 %	250,036,215.87	0.00	0.00	218,444.14	249,817,771.73	0.00	1,418,796.26
Totals				13,759,553,375.12	4,185,842.26	722,230,664.22	288,002.21	13,037,034,708.67	726,416,506.48	1,870,576.45

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-Feb-2021
05-Feb-2021 8:44:58 AM

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	12,383,362,014.70	25,574,931.61	687,556,126.37	0.00	0.00	713,131,057.98	11,670,230,956.72	0.36700328	713,131,057.98
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	408,505,720.49	1,490,450.45	0.00	0.00	0.00	1,490,450.45	407,015,270.04	0.73911529	1,490,450.45
1M-2H	28,984,995.00	21,501,521.86	78,451.77	0.00	0.00	0.00	78,451.77	21,423,070.08	0.73910898	78,451.77
1M-2A	188,804,000.00	46,630,720.49	1,490,450.45	0.00	0.00	0.00	1,490,450.45	45,140,270.04	0.23908535	1,490,450.45
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	46,630,720.49	1,490,450.45	0.00	0.00	0.00	1,490,450.45	45,140,270.04	0.23908535	1,490,450.45
1M-2S	188,804,000.00	46,630,720.49	1,490,450.45	0.00	0.00	0.00	1,490,450.45	45,140,270.04	0.23908535	1,490,450.45
1M-2T	188,804,000.00	46,630,720.49	1,490,450.45	0.00	0.00	0.00	1,490,450.45	45,140,270.04	0.23908535	1,490,450.45
1M-2U	188,804,000.00	46,630,720.49	1,490,450.45	0.00	0.00	0.00	1,490,450.45	45,140,270.04	0.23908535	1,490,450.45
1M-AH	9,937,941.00	2,454,467.86	78,451.77	0.00	0.00	0.00	78,451.77	2,376,016.08	0.23908535	78,451.77
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	79,617,777.89	0.00	0.00	0.00	69,558.07	69,558.07	79,548,219.82	0.99435275	0.00
1B-H	251,236,568.00	250,036,215.87	0.00	0.00	0.00	218,444.14	218,444.14	249,817,771.73	0.99435275	0.00
Totals	34,458,536,874.00	13,759,553,375.12	34,674,537.85	687,556,126.37	0.00	288,002.21	722,518,666.43	13,037,034,708.67	0.37833976	722,230,664.22

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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	389.42969004	0.80427574	21.62213855	0.00000000	0.00000000	22.42641429	367.00327575	0.36700328	22.42641429
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	741.82186081	2.70656853	0.00000000	0.00000000	0.00000000	2.70656853	739.11529228	0.73911529	2.70656853
1M-2H	28,984,995.00	741.81561391	2.70663390	0.00000000	0.00000000	0.00000000	2.70663390	739.10897966	0.73910898	2.70663390
1M-2A	188,804,000.00	246.97951574	7.89416776	0.00000000	0.00000000	0.00000000	7.89416776	239.08534798	0.23908535	7.89416776
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	246.97951574	7.89416776	0.00000000	0.00000000	0.00000000	7.89416776	239.08534798	0.23908535	7.89416776
1M-2S	188,804,000.00	246.97951574	7.89416776	0.00000000	0.00000000	0.00000000	7.89416776	239.08534798	0.23908535	7.89416776
1M-2T	188,804,000.00	246.97951574	7.89416776	0.00000000	0.00000000	0.00000000	7.89416776	239.08534798	0.23908535	7.89416776
1M-2U	188,804,000.00	246.97951574	7.89416776	0.00000000	0.00000000	0.00000000	7.89416776	239.08534798	0.23908535	7.89416776
1M-AH	9,937,941.00	246.97951618	7.89416741	0.00000000	0.00000000	0.00000000	7.89416741	239.08534776	0.23908535	7.89416741
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	995.22222363	0.00000000	0.00000000	0.00000000	0.86947588	0.86947588	994.35274775	0.99435275	0.00000000
1B-H	251,236,568.00	995.22222366	0.00000000	0.00000000	0.00000000	0.86947590	0.86947590	994.35274777	0.99435275	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 %	12,383,362,014.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,670,230,956.72
1M-1	N/A	N/A	1.43000 %	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	01/25/21 - 02/24/21	31	4.38000 %	408,505,720.49	1,540,747.41	0.00	0.00	0.00	0.00	1,540,747.41	0.00	407,015,270.04
1M-2H	N/A	N/A	0.00000 %	21,501,521.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,423,070.08
1M-2A	01/25/21 - 02/24/21	31	4.38000 %	46,630,720.49	175,875.53	0.00	0.00	0.00	0.00	175,875.53	0.00	45,140,270.04
1M-2I	01/25/21 - 02/24/21	31	3.00000 %	46,630,720.49	120,462.69	0.00	0.00	0.00	0.00	120,462.69	0.00	45,140,270.04
1M-2R	01/25/21 - 02/24/21	31	2.88000 %	46,630,720.49	115,644.19	0.00	0.00	0.00	0.00	115,644.19	0.00	45,140,270.04
1M-2S	01/25/21 - 02/24/21	31	2.38000 %	46,630,720.49	95,567.07	0.00	0.00	0.00	0.00	95,567.07	0.00	45,140,270.04
1M-2T	01/25/21 - 02/24/21	31	1.88000 %	46,630,720.49	75,489.96	0.00	0.00	0.00	0.00	75,489.96	0.00	45,140,270.04
1M-2U	01/25/21 - 02/24/21	31	1.38000 %	46,630,720.49	55,412.84	0.00	0.00	0.00	0.00	55,412.84	0.00	45,140,270.04
1M-AH	N/A	N/A	0.00000 %	2,454,467.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,376,016.08
1M-2B	01/25/21 - 02/24/21	31	4.38000 %	361,875,000.00	1,364,871.88	0.00	0.00	0.00	0.00	1,364,871.88	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	01/25/21 - 02/24/21	31	9.38000 %	79,617,777.89	643,090.48	0.00	0.00	1,319.80	0.00	641,770.69	47,356.93	79,548,219.82
1B-H	N/A	N/A	0.00000 %	250,036,215.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	249,817,771.73
Totals					4,187,162.05	0.00	0.00	1,319.80	0.00	4,185,842.26	47,356.93	

(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 %	389.42969004	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	367.00327575
1M-1	393,343,000.00	1.43000 %	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	4.38000 %	741.82186081	2.79790479	0.00000000	0.00000000	0.00000000	0.00000000	2.79790479	0.00000000	739.11529228
1M-2H	28,984,995.00	0.00000 %	741.81561391	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	739.10897966
1M-2A	188,804,000.00	4.38000 %	246.97951574	0.93152439	0.00000000	0.00000000	0.00000000	0.00000000	0.93152439	0.00000000	239.08534798
1M-2I	0.00	3.00000 %	246.97951574	0.63803039	0.00000000	0.00000000	0.00000000	0.00000000	0.63803039	0.00000000	239.08534798
1M-2R	188,804,000.00	2.88000 %	246.97951574	0.61250922	0.00000000	0.00000000	0.00000000	0.00000000	0.61250922	0.00000000	239.08534798
1M-2S	188,804,000.00	2.38000 %	246.97951574	0.50617079	0.00000000	0.00000000	0.00000000	0.00000000	0.50617079	0.00000000	239.08534798
1M-2T	188,804,000.00	1.88000 %	246.97951574	0.39983242	0.00000000	0.00000000	0.00000000	0.00000000	0.39983242	0.00000000	239.08534798
1M-2U	188,804,000.00	1.38000 %	246.97951574	0.29349399	0.00000000	0.00000000	0.00000000	0.00000000	0.29349399	0.00000000	239.08534798
1M-AH	9,937,941.00	0.00000 %	246.97951618	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	239.08534776
1M-2B	361,875,000.00	4.38000 %	1000.00000000	3.77166668	0.00000000	0.00000000	0.00000000	0.00000000	3.77166668	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	9.38000 %	995.22222363	8.03863100	0.00000000	0.00000000	0.01649750	0.00000000	8.02213363	0.59196163	994.35274775
1B-H	251,236,568.00	0.00000 %	995.22222366	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.35274777

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

NOTE: All classes per \$1,000 denomination.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,980,137.42
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(288,002.21)
Total Deposits	3,692,135.21
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,672,968.55
Total Withdrawals (Pool Distribution Amount)	3,692,135.21
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	714,987,962.41
Total Principal Reduction Cumulative	20,695,621,590.66
Scheduled Principal Current	27,143,833.83
Scheduled Principal Cumulative	2,109,489,239.48
Unscheduled Principal Current	687,556,126.37
Unscheduled Principal Cumulative	18,584,266,300.52
Senior Reduction Amount	713,131,057.98
Subordinate Reduction Amount	1,568,902.22
Calculated Tranche Write-Down Amount	288,002.21
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	5,464.56
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	68941
Period Reference Pool Removal Loan Count	3018
Period Ending Loan Count	65923
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	12,428,035,290.12
Period PIF Loan Count Current	3014
PIF Loan Count Cumulative	77427
Period PIF Loan UPB Current	677,428,057.38
PIF Loan UPB Cumulative	17,883,610,146.02
Period Partial Prepayment Amount	11,756,560.02
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	672,935.24
Credit Event Amount Cumulative	9,535,611.91
Total Active Modified Loan Count	564
Total Active Modified Loan UPB	117,995,124.08
LIBOR	0.130000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.220042%
Subordinate Percentage	5.779958%
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 %	5.780000 %	6.100000 %
1M-1	0.00	0.00	2.750000 %	5.780000 %	6.100000 %
1M-1H	0.00	0.00	2.750000 %	5.780000 %	6.100000 %
1M-2	0.00	0.00	1.000000 %	2.510000 %	2.650000 %
1M-2H	0.00	0.00	1.000000 %	2.510000 %	2.650000 %
1M-2A	0.00	0.00	2.150000 %	5.410000 %	5.720000 %
1M-2B	0.00	0.00	1.000000 %	2.510000 %	2.650000 %
1B	69,558.07	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	218,444.14	0.00	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Rep and Warranty Settlement Reporting - Deal Level

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:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

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 05-Feb-2021 8:44:58 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	598	112,920,882.94	0.907119 %	0.908598 %
60 Days	234	46,956,405.93	0.354960 %	0.377826 %
90 Days	204	41,409,758.24	0.309452 %	0.333196 %
120 Days	153	30,447,142.95	0.232089 %	0.244988 %
150 Days	166	34,826,416.90	0.251809 %	0.280225 %
180+ Days	1605	379,334,934.79	2.434659 %	3.052252 %
Totals	2960	645,895,541.75	4.490087 %	5.197085 %

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05-Feb-2021 8:44:58 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	63	12,909,851.42	5,464.56	0.042329

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036665536	107,310.22	1.82	0.001696
Summary	0036668564	92,062.11	3.66	0.003976
Summary	0036670159	387,279.80	31.38	0.008103
Summary	0036670186	455,726.80	211.20	0.046344
Summary	0036675424	400,876.07	9.63	0.002402
Summary	0036676781	124,530.60	4.03	0.003236
Summary	0036679542	105,011.04	76.57	0.072916
Summary	0036680146	95,148.15	127.05	0.133529
Summary	0036681841	114,051.20	2.47	0.002166
Summary	0036682526	204,007.61	3.73	0.001828
Summary	0036685351	291,834.09	43.16	0.014789
Summary	0036687365	240,089.96	121.67	0.050677
Summary	0036687886	231,475.30	169.77	0.073343
Summary	0036688981	277,812.09	159.30	0.057341
Summary	0036688982	272,922.76	156.06	0.057181
Summary	0036689874	90,257.11	65.81	0.072914
Summary	0036691892	236,891.72	5.09	0.002149
Summary	0036692130	65,070.53	1.36	0.002090
Summary	0036692175	42,276.78	10.03	0.023725
Summary	0036692371	157,230.83	30.99	0.019710
Summary	0036698848	283,344.82	88.55	0.031252
Summary	0036699380	402,776.19	271.87	0.067499
Summary	0036700284	163,432.38	65.82	0.040274
Summary	0036700346	272,202.27	116.34	0.042740
Summary	0036702668	201,004.54	146.57	0.072919

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Credit-Linked Notes

Series 2016-C06



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 05-Feb-2021 8:44:58 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036703251	89,566.92	3.00	0.003349
Summary	0036707359	421,796.37	220.00	0.052158
Summary	0036708944	225,431.36	83.58	0.037076
Summary	0036709256	106,714.65	4.78	0.004479
Summary	0036710817	134,442.93	163.39	0.121531
Summary	0036711897	237,345.35	24.82	0.010457
Summary	0036714621	138,656.48	57.77	0.041664
Summary	0036717979	78,755.33	1.64	0.002082
Summary	0036721278	51,235.67	2.23	0.004352
Summary	0036721412	131,315.15	108.33	0.082496
Summary	0036726858	81,703.87	1.38	0.001689
Summary	0036726864	81,047.12	1.47	0.001814
Summary	0036728856	345,786.91	101.59	0.029379
Summary	0036730436	161,150.76	41.06	0.025479
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	108,638.95	45.27	0.041670
Summary	0036741693	129,761.61	81.10	0.062499
Summary	0036764527	456,226.58	130.00	0.028495
Summary	0036768313	237,444.50	81.10	0.034155
Summary	0036772030	80,391.62	58.62	0.072918
Summary	0036783584	356,881.29	488.53	0.136889
Summary	0036785698	323,673.11	167.71	0.051815
Summary	0036787268	205,255.00	85.52	0.041665
Summary	0036788323	136,029.10	33.56	0.024671
Summary	0036790673	247,635.75	148.61	0.060012
Summary	0036792116	162,844.34	49.09	0.030145
Summary	0036795798	260,582.88	124.69	0.047850
Summary	0036809877	98,739.77	110.33	0.111738
Summary	0036814594	288,304.00	210.22	0.072916
Summary	0036815519	285,731.31	10.86	0.003801
Summary	0036821947	373,317.52	109.29	0.029275
Summary	0036830637	300,421.82	375.53	0.125001

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05-Feb-2021 8:44:58 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036835440	139,948.59	48.70	0.034798
Summary	0036837761	288,309.06	31.91	0.011068
Summary	0036839527	96,566.96	64.18	0.066462
Summary	0036840873	89,264.68	60.09	0.067317

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05-Feb-2021 8:44:58 AM

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	672,935.24	287,894.21	42.782

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036688838	165,035.89	80,350.92	48.687
0036691421	198.25	5,416.68	2,732.247
0036710368	85,418.58	49,994.25	58.529
0036778912	422,282.52	152,132.36	36.026

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
7	1,091,166.35	108.00	272,988.01	25.018

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036664365	58,417.22	9.00	(17,716.51)	(30.328)
0036670656	102,860.65	18.00	26,259.29	25.529
0036672808	164,669.15	18.00	83,330.41	50.605
0036691600	119,696.08	18.00	31,776.75	26.548
0036726946	107,170.02	19.00	31,632.20	29.516
0036738170	38,882.25	8.00	21,677.62	55.752
0036813955	499,470.98	18.00	96,028.25	19.226

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Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Feb-2021
 05-Feb-2021 8:44:58 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
59	9,535,611.91	1,870,576.45	19.617

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036664365	58,417.22	(17,716.51)	(30.328)
0036667180	131,872.38	29,128.41	22.088
0036668018	247,321.63	61,820.21	24.996
0036668836	287,394.22	49,442.52	17.204
0036670529	247,426.91	7,909.55	3.197
0036670656	102,860.65	26,259.29	25.529
0036671143	62,590.13	58,140.47	92.891
0036672808	164,669.15	83,330.41	50.605
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
0036688838	165,035.89	80,350.92	48.687
0036691421	198.25	5,416.68	2,732.247
0036691600	119,696.08	31,776.75	26.548

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Connecticut Avenue Securities

Credit-Linked Notes

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 05-Feb-2021 8:44:58 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0036710368	85,418.58	49,994.25	58.529
0036712627	162,061.81	5,507.28	3.398
0036718163	144,270.43	57,124.76	39.596
0036726946	107,170.02	31,632.20	29.516
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	21,677.62	55.752
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
0036778912	422,282.52	152,132.36	36.026
0036781275	109,677.13	(1,634.82)	(1.491)
0036783593	83,566.90	53,130.04	63.578
0036783623	61,197.12	2,053.24	3.355
0036785036	179,191.74	21,633.77	12.073
0036786021	349,131.42	106,912.41	30.622
0036791272	182,035.96	2,438.75	1.340
0036792329	306,423.88	46,656.50	15.226
0036807631	100,280.40	(224.30)	(0.224)
0036813128	173,224.84	(21,724.54)	(12.541)
0036813955	499,470.98	96,028.25	19.226

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 8:44:58 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036818209	33,795.29	25,578.51	75.687
0036820622	74,386.79	33,070.44	44.457
0036828251	202,444.46	30,767.79	15.198
0036834228	334,548.55	158,815.89	47.472
0036836058	294,847.79	23,001.38	7.801
0036836834	77,124.24	2,125.37	2.756
0036838355	158,962.32	(1,185.17)	(0.746)
0036839926	56,362.17	31,389.24	55.692

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 8:44:58 AM

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	11	1,764,101.59	288,002.21	0.002 %	0	0.00	0.00	0.000 %	11	1,764,101.59	288,002.21	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	0036664365	60,000.00	5.500 %	TX	80.00	360	58,417.22	02/29/2020	9.00	(17,716.51)
Summary	0036670656	107,000.00	4.250 %	KY	80.00	360	102,860.65	06/30/2020	18.00	26,259.29
Summary	0036672808	172,000.00	4.375 %	GA	80.00	360	164,669.15	11/30/2020	18.00	83,330.41
Summary	0036688838	172,000.00	4.125 %	AL	80.00	360	165,035.89	01/31/2021	80,350.92	80,350.92
Summary	0036691421	262,000.00	4.500 %	NJ	70.00	360	198.25	01/31/2021	5,416.68	5,416.68
Summary	0036691600	128,000.00	4.750 %	MD	80.00	360	119,696.08	10/31/2020	18.00	31,776.75
Summary	0036710368	90,000.00	4.625 %	LA	78.00	360	85,418.58	01/31/2021	49,994.25	49,994.25
Summary	0036726946	114,000.00	4.875 %	NJ	80.00	360	107,170.02	11/30/2020	19.00	31,632.20
Summary	0036738170	41,000.00	4.625 %	TN	72.00	360	38,882.25	07/31/2020	8.00	21,677.62
Summary	0036778912	416,000.00	4.250 %	SD	76.00	360	422,282.52	01/31/2021	152,132.36	152,132.36
Summary	0036813955	518,000.00	4.250 %	MD	67.00	360	499,470.98	11/30/2020	18.00	96,028.25

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



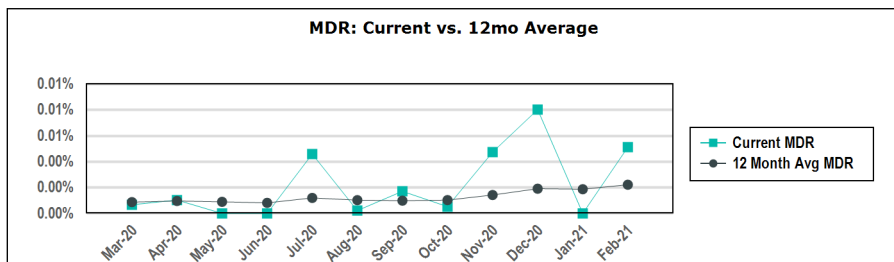
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05-Feb-2021 8:44:58 AM

Realized Loss Report - Collateral

Summary

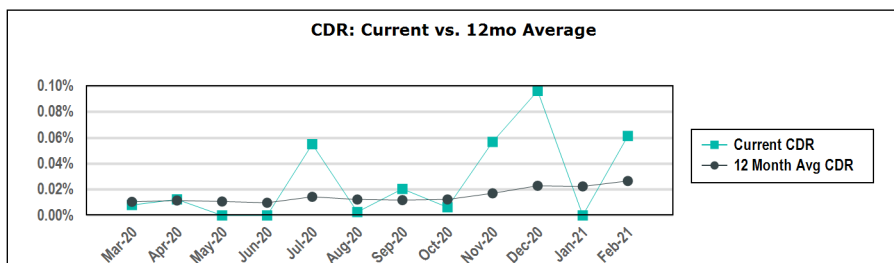
MDR

Current Month 0.005 %
3 Month Average 0.004 %
12 Month Average 0.002 %



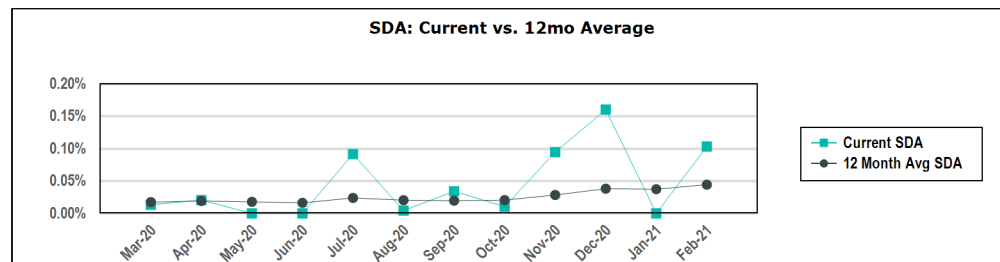
CDR

Current Month 0.061 %
3 Month Average 0.053 %
12 Month Average 0.027 %



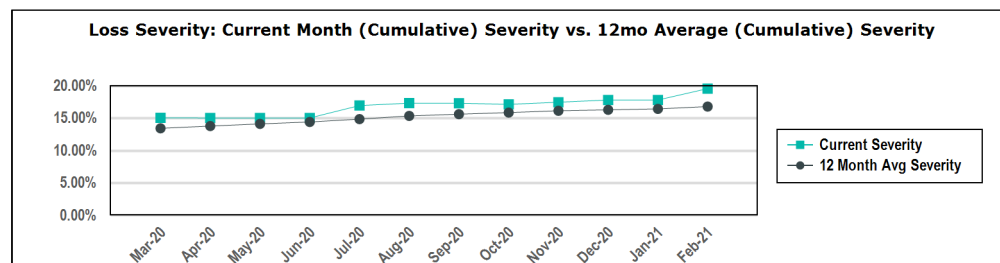
SDA

Current Month 0.103 %
3 Month Average 0.088 %
12 Month Average 0.044 %



Loss Severity

Current Month (Cumulative) 19.617 %
3 Month Average (Cumulative) 18.443 %
12 Month Average (Cumulative) 16.841 %



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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 05-Feb-2021 8:44:59 AM

Prepayment Rates

Summary

SMM

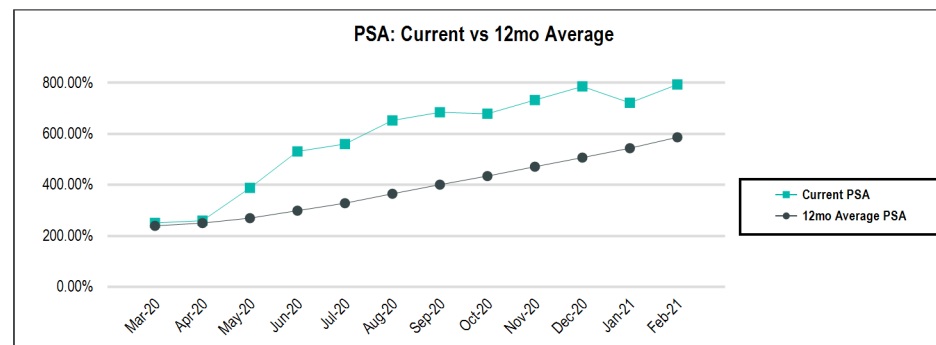
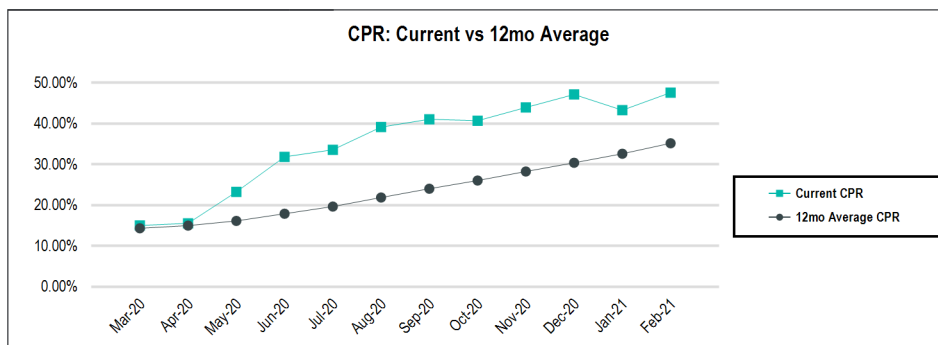
Current Month	5.244 %
3 Month Average	5.014 %
12 Month Average	3.652 %

CPR

Current Month	47.609 %
3 Month Average	46.025 %
12 Month Average	35.198 %

PSA

Current Month	793.475 %
3 Month Average	767.085 %
12 Month Average	586.635 %



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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 05-Feb-2021 8:44:59 AM

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Credit-Linked Notes

Series 2016-C06



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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05-Feb-2021 8:44:59 AM

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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05-Feb-2021 8:44:59 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



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.