

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 2015-C01



Distribution Date: 27-Dec-2021
 08-Dec-2021 11:01:14 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	NA	11/30/2021	0.00000 %	4,928,193,420.93	0.00	144,398,176.84	0.00	4,783,795,244.09	144,398,176.84	0.00
1M-1	30711XAS3	12/24/2021	1.59200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	11/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAT1	12/24/2021	4.39200 %	91,273,360.99	345,195.85	5,196,700.15	0.00	86,076,660.85	5,541,896.00	0.00
1M-2H	NA	11/30/2021	0.00000 %	4,865,895.59	0.00	277,042.50	0.00	4,588,853.09	277,042.50	0.00
1B-H	NA	11/30/2021	0.00000 %	97,994,347.15	0.00	0.00	(1,935,616.51)	99,929,963.66	0.00	25,624,736.34
2A-H	NA	11/30/2021	0.00000 %	2,256,531,534.18	0.00	73,228,073.29	0.00	2,183,303,460.89	73,228,073.29	0.00
2M-1	30711XAU8	12/24/2021	1.59200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	11/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAV6	12/24/2021	4.64200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	11/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	NA	11/30/2021	0.00000 %	96,160,323.50	0.00	2,962,639.47	(1,420,680.89)	94,618,364.92	2,962,639.47	21,542,968.45
Totals				7,475,018,882.34	345,195.85	226,062,632.25	(3,356,297.40)	7,252,312,547.50	226,407,828.10	47,167,704.79

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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	30,290,071,190.00	4,928,193,420.93	12,645,858.71	131,752,318.13	0.00	0.00	144,398,176.84	4,783,795,244.09	0.15793278	144,398,176.84
1M-1	402,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	21,247,109.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	521,500,000.00	91,273,360.99	472,938.40	4,723,761.74	0.00	0.00	5,196,700.15	86,076,660.85	0.16505592	5,196,700.15
1M-2H	27,801,809.00	4,865,895.59	25,212.93	251,829.57	0.00	0.00	277,042.50	4,588,853.09	0.16505592	277,042.50
1B-H	125,554,700.00	97,994,347.15	0.00	0.00	0.00	(1,935,616.51)	(1,935,616.51)	99,929,963.66	0.79590779	0.00
2A-H	18,098,852,025.00	2,256,531,534.18	5,514,690.88	67,713,382.41	0.00	0.00	73,228,073.29	2,183,303,460.89	0.12063215	73,228,073.29
2M-1	169,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	9,138,020.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	375,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2H	19,884,044.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-H	131,628,015.00	96,160,323.50	235,004.23	2,727,635.24	0.00	(1,420,680.89)	1,541,958.58	94,618,364.92	0.71883151	2,962,639.47
Totals	50,192,676,912.00	7,475,018,882.34	18,893,705.15	207,168,927.09	0.00	(3,356,297.40)	222,706,334.85	7,252,312,547.50	0.14448946	226,062,632.25

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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	30,290,071,190.00	162.69996165	0.41749188	4.34968664	0.00000000	0.00000000	4.76717852	157.93278312	0.15793278	4.76717852
1M-1	402,500,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	21,247,109.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	521,500,000.00	175.02082644	0.90688092	9.05802826	0.00000000	0.00000000	9.96490920	165.05591726	0.16505592	9.96490920
1M-2H	27,801,809.00	175.02082652	0.90688092	9.05802820	0.00000000	0.00000000	9.96490912	165.05591740	0.16505592	9.96490912
1B-H	125,554,700.00	780.49126914	0.00000000	0.00000000	0.00000000	(15.41651973)	(15.41651973)	795.90778888	0.79590779	0.00000000
2A-H	18,098,852,025.00	124.67815810	0.30469838	3.74130814	0.00000000	0.00000000	4.04600652	120.63215158	0.12063215	4.04600652
2M-1	169,500,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,138,020.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	375,000,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2H	19,884,044.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-H	131,628,015.00	730.54602776	1.78536636	20.72230019	0.00000000	(10.79314985)	11.71451670	718.83151106	0.71883151	22.50766655

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 %	4,928,193,420.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,783,795,244.09
1M-1	N/A	N/A	1.59200 %	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	11/26/21 - 12/26/21	31	4.39200 %	91,273,360.99	345,195.85	0.00	0.00	0.00	0.00	345,195.85	0.00	86,076,660.85
1M-2H	N/A	N/A	0.00000 %	4,865,895.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,588,853.09
1B-H	N/A	N/A	0.00000 %	97,994,347.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	99,929,963.66
2A-H	N/A	N/A	0.00000 %	2,256,531,534.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,183,303,460.89
2M-1	N/A	N/A	1.59200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-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
2M-2	N/A	N/A	4.64200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	N/A	N/A	0.00000 %	96,160,323.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	94,618,364.92
Totals					345,195.85	0.00	0.00	0.00	0.00	345,195.85	0.00	

(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	30,290,071,190.00	0.00000 %	162.69996165	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	157.93278312
1M-1	402,500,000.00	1.59200 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	21,247,109.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	521,500,000.00	4.39200 %	175.02082644	0.66192876	0.00000000	0.00000000	0.00000000	0.00000000	0.66192876	0.00000000	165.05591726
1M-2H	27,801,809.00	0.00000 %	175.02082652	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	165.05591740
1B-H	125,554,700.00	0.00000 %	780.49126914	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	795.90778888
2A-H	18,098,852,025.00	0.00000 %	124.67815810	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	120.63215158
2M-1	169,500,000.00	1.59200 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,138,020.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	375,000,000.00	4.64200 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2H	19,884,044.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-H	131,628,015.00	0.00000 %	730.54602776	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	718.83151106

(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	2,204,765.26
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	3,356,297.40
Total Deposits	5,561,062.66
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	5,541,896.00
Total Withdrawals (Pool Distribution Amount)	5,561,062.66
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

Informational Reporting	
LIBOR	0.092000%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	147,936,302.98
Total Principal Reduction Cumulative	26,414,284,086.29
Scheduled Principal Current	13,144,010.05
Scheduled Principal Cumulative	2,275,539,093.03
Unscheduled Principal Current	136,727,909.44
Unscheduled Principal Cumulative	24,113,120,256.92
Senior Reduction Amount	144,398,176.84
Subordinate Reduction Amount	5,473,742.65
Calculated Recovery Principal Amount	5,444,065.33
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,935,616.51
Group 2	
Total Principal Reduction Current	74,770,031.87
Total Principal Reduction Cumulative	16,526,080,278.21
Scheduled Principal Current	5,749,695.11
Scheduled Principal Cumulative	1,229,099,198.49
Unscheduled Principal Current	70,441,017.65
Unscheduled Principal Cumulative	15,275,438,111.27
Senior Reduction Amount	73,228,073.29
Subordinate Reduction Amount	2,962,639.47
Calculated Recovery Principal Amount	3,705,747.28
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,420,680.89
Informational Reporting	
Group 1	
At Issuance Loan Count	146212
Period Beginning Loan Count	34946
Period Reference Pool Removal Loan Count	944
Period Ending Loan Count	34092

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	32,289,788,000.00
UPB at Issuance	31,388,674,808.58
UPB Actual Current	4,974,390,722.29
Period PIF Loan Count Current	924
PIF Loan Count Cumulative	110545
Period PIF Loan UPB Current	146,466,331.44
PIF Loan UPB Cumulative	23,056,266,850.60
Period Partial Prepayment Amount	(14,596,428.45)
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	10
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	1,150,077.63
D180 Credit Event Loan Count Current	20
D180 Credit Event Loan Count Cumulative	1422
D180 Credit Event Actual Balance Curr	3,508,448.82
D180 Credit Event Actual Balance Cum	255,097,295.22
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	143
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	23,097,655.32
Reversed Credit Event Loan Count Current	103
Reversed Credit Event Loan Count Cumulative	889
Reversed Credit Event Amount Current	22,864,613.58
Reversed Credit Event Amount Cumulative	183,775,080.16
Credit Event Amount Current	3,508,448.82
Credit Event Amount Cumulative	256,247,372.85
Total Active Modified Loan Count	213
Total Active Modified Loan UPB	33,473,745.03
Group 2	
At Issuance Loan Count	88416
Period Beginning Loan Count	16119
Period Reference Pool Removal Loan Count	470
Period Ending Loan Count	15696
UPB at Origination	19,272,882,000.00
UPB at Issuance	18,804,002,104.35
UPB Actual Current	2,277,921,826.14

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	458
PIF Loan Count Cumulative	71585
Period PIF Loan UPB Current	74,629,461.50
PIF Loan UPB Cumulative	14,844,881,418.01
Period Partial Prepayment Amount	(7,621,156.07)
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	18
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	2,338,705.28
D180 Credit Event Loan Count Current	12
D180 Credit Event Loan Count Cumulative	1058
D180 Credit Event Actual Balance Curr	2,283,037.79
D180 Credit Event Actual Balance Cum	199,396,148.62
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	59
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	9,203,013.48
Reversed Credit Event Loan Count Current	50
Reversed Credit Event Loan Count Cumulative	473
Reversed Credit Event Amount Current	9,386,442.13
Reversed Credit Event Amount Cumulative	87,418,064.10
Credit Event Amount Current	2,283,037.79
Credit Event Amount Cumulative	201,734,853.90
Total Active Modified Loan Count	199
Total Active Modified Loan UPB	33,509,873.60
Structural Reporting	
Group 1	
Senior Percentage	96.210051%
Subordinate Percentage	3.789949%
10% Severity Tier Percentage [0 - 1%]	0.061666%
20% Severity Tier Percentage [1 - 2%]	0.000000%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	10.000000%
Cumulative Net Credit Event Percentage	0.816369%
Prior Cum Net Credit Event Percentage	0.878035%
Minimum Credit Enhancement Test Pass?	YES

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Additional Reporting - Group Level

Structural Reporting	
Group 1	
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00
Group 2	
Senior Percentage	95.912753%
Subordinate Percentage	4.087247%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.037776%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.072829%
Prior Cum Net Credit Event Percentage	1.110605%
Minimum Credit Enhancement Test Pass?	YES
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	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	3.500000 %	3.790000 %	3.830000 %
1M-1	0.00	0.00	2.150000 %	3.790000 %	3.830000 %
1M-1H	0.00	0.00	2.150000 %	3.790000 %	3.830000 %
1M-2	0.00	0.00	0.400000 %	1.910000 %	2.010000 %
1M-2H	0.00	0.00	0.400000 %	1.910000 %	2.010000 %
1B-H	0.00	1,935,616.51	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	4.090000 %	4.150000 %
2M-1	0.00	0.00	2.800000 %	4.090000 %	4.150000 %
2M-1H	0.00	0.00	2.800000 %	4.090000 %	4.150000 %
2M-2	0.00	0.00	0.700000 %	4.090000 %	4.150000 %
2M-2H	0.00	0.00	0.700000 %	4.090000 %	4.150000 %
2B-H	0.00	1,420,680.89	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



Distribution Date: 27-Dec-2021
08-Dec-2021 11:01:14 AM

Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Group 2

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
 Computershare Trust Company, N.A.
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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



Distribution Date: 27-Dec-2021
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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	506	76,467,752.88	1.016309 %	1.054391 %
60 Days	110	15,516,455.87	0.220937 %	0.213952 %
90 Days	49	7,061,362.75	0.098417 %	0.097367 %
120 Days	46	6,827,261.80	0.092392 %	0.094139 %
150 Days	34	6,366,217.99	0.068290 %	0.087782 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	745	112,239,051.29	1.496345 %	1.547631 %

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 08-Dec-2021 11:01:14 AM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	308	47,778,637.27	0.903438 %	0.960492 %
60 Days	67	8,730,690.46	0.196527 %	0.175513 %
90 Days	27	3,709,625.86	0.079197 %	0.074574 %
120 Days	29	4,443,378.87	0.085064 %	0.089325 %
150 Days	20	3,910,898.56	0.058665 %	0.078621 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	451	68,573,231.02	1.322891 %	1.378525 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	198	28,689,115.61	1.261468 %	1.259443 %
60 Days	43	6,785,765.41	0.273955 %	0.297893 %
90 Days	22	3,351,736.89	0.140163 %	0.147140 %
120 Days	17	2,383,882.93	0.108308 %	0.104652 %
150 Days	14	2,455,319.43	0.089195 %	0.107788 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	294	43,665,820.27	1.873089 %	1.916915 %

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01

Distribution Date: 27-Dec-2021
08-Dec-2021 11:01:14 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
Group 1	33	6,727,836.17	28,906.14	0.001 %	90	21,075,330.48	(1,964,522.65)	(0.039 %)	123	27,803,166.65	(1,935,616.51)	(0.039 %)
Group 2	15	2,551,862.84	403,248.27	0.018 %	47	9,780,197.93	(1,823,929.16)	(0.080 %)	62	12,332,060.77	(1,420,680.89)	(0.062 %)
Total	48	9,279,699.01	432,154.41	0.006 %	137	30,855,528.41	(3,788,451.81)	(0.052 %)	185	40,135,227.42	(3,356,297.40)	(0.046 %)

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitizd 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)
Group 1	0026957735	300,000.00	4.250 %	FL	75.00	360	283,107.41	Active	(26,239.86)	11,061.58
Group 1	0026957815	460,000.00	4.625 %	CA	80.00	360	430,565.33	Active	(40,389.78)	0.00
Group 1	0026958498	64,000.00	4.875 %	NV	80.00	360	59,655.99	Active	(5,656.07)	2,384.35
Group 1	0026960561	252,000.00	%	TX	80.00	360	223,022.16	10/31/2020	(22,302.22)	0.00
Group 1	0026961342	280,000.00	4.375 %	MN	80.00	360	275,715.39	Active	(24,604.27)	0.00
Group 1	0026961772	487,000.00	4.000 %	NY	75.00	360	368,779.04	Active	(35,205.88)	35,205.87
Group 1	0026962286	184,000.00	0.000 %	VA	80.00	360	156,522.11	11/30/2021	15,652.21	15,652.21
Group 1	0026963117	104,000.00	0.000 %	TX	75.00	360	92,664.37	11/30/2021	9,266.44	9,266.44
Group 1	0026963140	100,000.00	0.000 %	TX	75.00	360	71,395.70	11/30/2021	7,139.57	7,139.57
Group 1	0026963271	166,000.00	0.000 %	TX	80.00	360	137,101.70	11/30/2020	(13,710.17)	5,779.61
Group 1	0026963449	84,000.00	5.000 %	PA	70.00	360	78,578.91	Active	(7,444.04)	3,138.09
Group 1	0026965799	417,000.00	0.000 %	GA	64.00	360	361,445.46	01/31/2021	(36,144.55)	36,144.54
Group 1	0026966561	78,000.00	4.125 %	IL	80.00	360	74,851.67	Active	(6,755.15)	0.00
Group 1	0026966875	100,000.00	0.000 %	FL	80.00	360	85,405.36	11/30/2021	8,540.54	8,540.54
Group 1	0026967052	268,000.00	4.750 %	CA	80.00	360	258,679.02	Active	(23,679.98)	0.00
Group 1	0026967735	178,000.00	4.250 %	PA	80.00	360	167,146.85	Active	(15,533.95)	0.00
Group 1	0026968163	249,000.00	4.625 %	OH	80.00	360	233,017.70	Active	(21,756.87)	21,756.88
Group 1	0026968383	86,000.00	4.125 %	FL	75.00	360	83,905.13	Active	(7,539.89)	0.00
Group 1	0026970590	98,000.00	4.250 %	FL	70.00	360	92,903.31	Active	(8,581.61)	0.00
Group 1	0026971337	187,000.00	5.250 %	UT	80.00	360	180,334.97	Active	(16,505.59)	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 27-Dec-2021
 08-Dec-2021 11:01:14 AM

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)
Group 1	0026972678	125,000.00	0.000 %	VA	72.00	360	105,605.54	11/30/2021	10,560.55	10,560.55
Group 1	0026973409	151,000.00	5.000 %	TX	75.00	360	141,604.17	Active	(13,231.42)	13,231.43
Group 1	0026973812	178,000.00	3.625 %	NC	79.00	360	159,049.88	Active	(15,000.09)	15,000.09
Group 1	0026973912	333,000.00	3.625 %	NC	66.00	360	308,779.60	Active	(28,733.07)	12,112.61
Group 1	0026974156	300,000.00	3.500 %	NC	80.00	360	269,339.56	Active	(25,676.12)	0.00
Group 1	0026974629	199,000.00	0.000 %	LA	78.00	360	167,820.30	11/30/2021	16,782.03	16,782.03
Group 1	0026975078	417,000.00	3.875 %	CA	78.00	360	381,609.31	Active	(36,181.69)	0.00
Group 1	0026975244	193,000.00	0.000 %	AZ	69.00	360	162,281.44	11/30/2021	16,228.14	16,228.14
Group 1	0026976273	239,000.00	3.875 %	IL	63.00	360	218,504.46	Active	(20,717.32)	0.00
Group 1	0026976358	382,000.00	4.875 %	UT	80.00	360	354,334.08	Active	(33,521.28)	33,521.29
Group 1	0026976607	409,000.00	%	CA	72.00	360	358,958.91	10/31/2020	(35,895.89)	0.00
Group 1	0026977206	250,000.00	4.750 %	MN	75.00	360	260,144.82	Active	(23,415.03)	0.00
Group 1	0026977671	417,000.00	4.500 %	NV	67.00	360	399,350.38	Active	(36,661.75)	15,455.00
Group 1	0026979129	626,000.00	4.500 %	VA	70.00	360	552,969.83	Active	(54,080.76)	54,080.76
Group 1	0026982606	68,000.00	0.000 %	NJ	80.00	360	71,988.47	11/30/2021	7,198.85	1,247.17
Group 1	0026982686	70,000.00	5.125 %	GA	73.00	360	66,968.28	Active	(6,229.22)	0.00
Group 1	0026982985	112,000.00	0.000 %	CA	80.00	360	94,201.49	11/30/2021	9,420.15	9,420.15
Group 1	0026983851	154,000.00	4.375 %	WV	75.00	360	139,678.12	Active	(13,427.23)	13,427.24
Group 1	0026990512	128,000.00	%	AL	80.00	360	113,188.09	10/31/2020	(11,318.81)	0.00
Group 1	0026991237	588,000.00	4.250 %	CA	70.00	360	536,285.36	Active	(50,753.35)	21,395.41
Group 1	0026992532	400,000.00	0.000 %	CA	75.00	360	365,966.16	05/31/2021	(36,596.62)	1,184.95
Group 1	0026997802	408,000.00	5.250 %	TX	75.00	360	379,668.60	Active	(36,073.51)	15,207.02
Group 1	0026998473	300,000.00	4.500 %	CA	75.00	360	281,811.66	Active	(26,480.93)	0.00
Group 1	0026998530	344,000.00	4.750 %	NY	80.00	360	325,874.22	Active	(30,512.68)	0.00
Group 1	0026998546	297,000.00	4.500 %	NJ	69.00	360	295,542.66	Active	(26,064.67)	0.00
Group 1	0026998795	258,000.00	3.750 %	CA	63.00	360	225,054.35	Active	(21,879.53)	21,879.54
Group 1	0027000033	286,000.00	4.625 %	NY	80.00	360	273,220.41	Active	(25,044.32)	0.00
Group 1	0027001539	77,000.00	4.875 %	FL	75.00	360	68,186.42	Active	(6,644.72)	0.00
Group 1	0027001811	126,000.00	4.500 %	CA	72.00	360	110,847.61	Active	(11,009.68)	11,009.69
Group 1	0027004276	253,000.00	4.750 %	CA	75.00	360	236,557.38	Active	(22,214.22)	22,214.22
Group 1	0027005009	81,000.00	4.750 %	MT	80.00	360	79,923.68	Active	(7,113.08)	0.00
Group 1	0027006917	273,000.00	4.625 %	NJ	77.00	360	256,932.29	Active	(24,100.64)	(0.01)
Group 1	0027008027	370,000.00	0.000 %	TX	80.00	360	320,905.26	04/30/2021	(32,090.53)	32,090.52

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Connecticut Avenue Securities

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Series 2015-C01



Distribution Date: 27-Dec-2021
08-Dec-2021 11:01:15 AM

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)
Group 1	0027008137	179,000.00	4.750 %	FL	80.00	360	162,083.71	Active	(14,634.01)	(0.01)
Group 1	0027009464	444,000.00	4.000 %	WA	80.00	360	402,631.01	Active	(38,294.77)	38,294.77
Group 1	0027009672	252,000.00	4.375 %	CT	80.00	360	232,716.07	Active	(22,098.76)	9,315.87
Group 1	0027010877	261,000.00	5.375 %	FL	80.00	360	252,053.13	Active	(23,392.86)	0.00
Group 1	0027011046	87,000.00	5.375 %	NV	80.00	360	81,081.44	Active	(7,262.33)	3,061.48
Group 1	0027014966	289,000.00	5.000 %	VA	69.00	360	272,319.62	Active	(24,708.32)	0.00
Group 1	0027016478	256,000.00	4.375 %	TX	80.00	360	239,455.45	Active	(22,540.98)	0.00
Group 1	0027018028	99,000.00	0.000 %	IA	80.00	360	91,959.08	11/30/2021	9,195.91	9,195.91
Group 1	0027018445	300,000.00	0.000 %	TX	80.00	360	256,484.33	11/30/2021	25,648.43	25,648.43
Group 1	0027019869	207,000.00	4.750 %	CA	80.00	360	182,465.07	Active	(18,052.25)	7,380.55
Group 1	0027023493	424,000.00	0.000 %	NY	75.00	360	370,283.26	11/30/2021	37,028.33	37,028.33
Group 1	0027023612	410,000.00	5.250 %	CA	70.00	360	397,058.35	Active	(36,931.60)	0.00
Group 1	0027025285	232,000.00	5.000 %	CA	80.00	360	226,424.16	Active	(20,713.60)	(0.01)
Group 1	0027031621	100,000.00	4.750 %	TX	80.00	360	93,467.89	Active	(8,731.94)	8,731.94
Group 1	0027032000	254,000.00	5.125 %	CA	75.00	360	240,778.54	Active	(22,427.59)	0.00
Group 1	0027032168	288,000.00	0.000 %	FL	80.00	360	251,575.59	11/30/2021	25,157.56	25,157.56
Group 1	0027032213	256,000.00	4.875 %	NY	70.00	360	246,489.06	Active	(22,465.49)	(0.01)
Group 1	0027032847	384,000.00	0.000 %	CO	80.00	360	308,903.40	11/30/2021	30,890.34	30,890.34
Group 1	0027032967	204,000.00	%	MN	80.00	360	181,034.77	10/31/2020	(18,103.48)	0.00
Group 1	0027033095	413,000.00	4.750 %	NY	70.00	360	406,760.25	Active	(36,703.18)	0.00
Group 1	0027033666	65,000.00	5.375 %	NM	80.00	360	60,500.25	Active	(5,614.38)	2,366.78
Group 1	0027035506	106,000.00	4.500 %	TN	80.00	360	100,061.44	Active	(9,356.58)	3,944.33
Group 1	0027035768	94,000.00	4.875 %	VA	80.00	360	91,104.42	Active	(8,351.19)	0.00
Group 1	0027036980	260,000.00	4.500 %	TX	80.00	360	244,649.79	Active	(22,732.08)	9,582.85
Group 1	0027039482	355,000.00	4.125 %	CA	62.00	360	328,497.76	Active	(31,034.10)	0.00
Group 1	0027040486	372,000.00	3.375 %	NY	77.00	360	343,236.05	Active	(32,006.76)	(0.01)
Group 1	0027040516	400,000.00	3.500 %	IL	80.00	360	384,125.71	Active	(34,416.35)	0.00
Group 1	0027041618	392,000.00	4.750 %	NC	80.00	360	380,028.77	Active	(34,805.81)	0.00
Group 1	0027041706	302,000.00	4.750 %	NY	80.00	360	277,486.38	Active	(24,926.73)	24,926.73
Group 1	0027042591	116,000.00	4.625 %	TX	78.00	360	104,497.13	Active	(10,142.78)	10,142.78
Group 1	0027043672	68,000.00	5.125 %	TN	80.00	360	63,978.15	Active	(6,049.64)	6,049.65
Group 1	0027046457	229,000.00	4.625 %	FL	75.00	360	212,279.08	Active	(20,122.02)	20,122.02
Group 1	0027047569	400,000.00	3.875 %	NV	70.00	360	371,020.63	Active	(34,866.76)	0.00

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Series 2015-C01



Distribution Date: 27-Dec-2021
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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)
Group 1	0027047625	192,000.00	4.500 %	CA	80.00	360	182,392.42	Active	(16,973.90)	0.00
Group 1	0027047956	286,000.00	0.000 %	MA	80.00	360	245,587.96	11/30/2021	24,558.80	24,558.80
Group 1	0027048482	450,000.00	0.000 %	NY	79.00	360	377,853.21	11/30/2021	37,785.32	37,785.32
Group 1	0027049068	484,000.00	5.125 %	CA	65.00	360	465,270.46	Active	(43,333.22)	0.00
Group 1	0027049382	700,000.00	4.625 %	CA	70.00	360	677,145.52	Active	(62,108.58)	0.00
Group 1	0027050030	154,000.00	5.250 %	CT	75.00	360	151,439.41	Active	(13,710.46)	5,779.73
Group 1	0027051667	500,000.00	5.125 %	CA	80.00	360	476,796.18	Active	(44,506.47)	0.00
Group 1	0027051958	372,000.00	0.000 %	TX	80.00	360	334,786.44	09/30/2020	(33,478.64)	0.00
Group 1	0027057098	417,000.00	4.750 %	NJ	77.00	360	399,432.07	Active	(36,664.81)	36,664.80
Group 1	0027058162	192,000.00	4.875 %	IL	80.00	360	165,609.66	Active	(16,563.24)	(2,623.67)
Group 1	0027062823	192,000.00	0.000 %	AZ	80.00	360	165,847.38	11/30/2021	16,584.74	16,584.74
Group 1	0027063065	76,000.00	4.625 %	NY	80.00	360	75,993.46	Active	(6,668.37)	6,668.38
Group 1	0027063254	191,000.00	5.125 %	CA	73.00	360	181,481.19	Active	(16,871.88)	16,871.88
Group 1	0027064333	290,000.00	%	TX	80.00	360	255,437.92	10/31/2020	(25,543.79)	0.00
Group 1	0027064520	124,000.00	4.625 %	VA	80.00	360	115,681.78	Active	(10,928.71)	4,607.06
Group 1	0027065458	184,000.00	4.750 %	FL	80.00	360	174,118.57	Active	(16,162.61)	16,162.61
Group 1	0027066340	118,000.00	5.375 %	LA	71.00	360	117,217.04	Active	(10,551.53)	0.00
Group 1	0027069254	244,000.00	0.000 %	ND	80.00	360	200,155.65	11/30/2021	20,015.56	20,015.56
Group 1	0027070470	417,000.00	4.625 %	NY	62.00	360	410,194.05	Active	(36,561.79)	0.00
Group 1	0027072380	72,000.00	%	FL	80.00	360	63,442.10	10/31/2020	(6,344.21)	0.00
Group 1	0027076740	170,000.00	0.000 %	WA	75.00	360	148,684.80	05/31/2021	(14,868.48)	14,868.48
Group 1	0027082042	171,000.00	3.875 %	WI	70.00	360	149,410.38	Active	(15,037.76)	6,148.10
Group 1	0027082587	310,000.00	4.500 %	MN	70.00	360	287,995.34	Active	(26,967.11)	11,368.16
Group 1	0027082906	129,000.00	0.000 %	AK	71.00	360	115,470.50	11/30/2021	11,547.05	11,547.05
Group 1	0027083196	263,000.00	4.500 %	CO	80.00	360	251,800.34	Active	(23,155.80)	0.00
Group 1	0027085306	400,000.00	%	MD	80.00	360	355,413.58	10/31/2020	(35,541.36)	0.00
Group 1	0027092523	300,000.00	4.500 %	NJ	80.00	360	298,319.68	Active	(26,531.41)	(0.01)
Group 1	0027092893	85,000.00	4.875 %	NC	75.00	360	74,764.38	Active	(6,975.17)	0.00
Group 1	0027093459	132,000.00	4.875 %	PA	80.00	360	133,571.21	Active	(11,476.33)	4,837.92
Group 1	0027096463	296,000.00	4.875 %	TX	80.00	360	266,228.50	Active	(26,031.55)	26,031.54
Group 1	0027096559	88,000.00	4.875 %	PR	72.00	360	80,167.06	Active	(7,812.44)	3,293.38
Group 1	0027096810	224,000.00	4.375 %	AZ	66.00	360	179,005.61	Active	(17,456.04)	7,136.79
Group 1	0027100246	127,000.00	4.750 %	TX	75.00	360	115,712.25	Active	(11,164.20)	11,164.19

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Credit-Linked Notes

Series 2015-C01



Distribution Date: 27-Dec-2021
 08-Dec-2021 11:01:15 AM

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)
Group 1	0027100476	133,000.00	0.000 %	CA	75.00	360	116,443.68	11/30/2021	11,644.37	11,644.37
Group 1	0027101033	55,000.00	4.750 %	IA	62.00	360	50,225.71	Active	(4,802.35)	1,963.41
Group 1	0027102158	98,000.00	4.625 %	TX	80.00	360	90,399.95	Active	(8,703.90)	0.00
Group 1	0027104135	220,000.00	4.875 %	OH	80.00	360	198,230.90	Active	(18,760.91)	7,670.28
Group 2	0026868804	357,000.00	4.250 %	CA	85.00	360	339,163.92	Active	(62,295.87)	(23,468.39)
Group 2	0026869061	131,000.00	4.125 %	PA	90.00	360	124,078.97	Active	(22,768.54)	(8,577.47)
Group 2	0026871324	579,000.00	4.125 %	NY	90.00	360	483,686.41	Active	(99,417.81)	0.00
Group 2	0026872514	213,000.00	4.250 %	OR	90.00	360	196,228.49	Active	(37,339.72)	0.00
Group 2	0026872710	119,000.00	5.125 %	IL	95.00	360	120,310.34	Active	(21,136.56)	(7,962.66)
Group 2	0026874999	119,000.00	0.000 %	MI	95.00	360	122,782.11	11/30/2021	24,556.42	15,936.80
Group 2	0026875550	134,000.00	0.000 %	NY	85.00	360	114,597.78	01/31/2021	(22,919.56)	0.00
Group 2	0026877203	243,000.00	4.125 %	NJ	95.00	360	235,846.51	Active	(42,414.95)	(15,978.76)
Group 2	0026883327	110,000.00	4.375 %	TX	95.00	360	99,605.14	Active	(19,010.14)	0.00
Group 2	0026884143	214,000.00	4.875 %	SC	95.00	360	208,815.33	Active	(37,936.03)	(14,291.44)
Group 2	0026884939	57,000.00	3.750 %	TX	95.00	360	57,264.65	Active	(9,907.96)	(3,732.58)
Group 2	0026889327	225,000.00	4.750 %	PA	90.00	360	225,029.05	Active	(39,835.58)	(19,917.79)
Group 2	0026891594	373,000.00	4.625 %	WA	90.00	360	357,762.30	Active	(65,867.45)	(24,813.89)
Group 2	0026892383	64,000.00	0.000 %	IN	90.00	360	55,126.67	08/31/2021	(11,025.33)	0.00
Group 2	0026892413	52,000.00	0.000 %	NC	95.00	360	48,603.68	11/30/2021	9,720.74	5,100.14
Group 2	0026893390	157,000.00	4.500 %	NC	95.00	360	140,942.30	Active	(26,355.78)	0.00
Group 2	0026894338	369,000.00	4.500 %	PA	90.00	360	357,326.00	Active	(64,923.03)	(24,458.11)
Group 2	0026895152	218,000.00	4.500 %	NY	90.00	360	206,032.05	Active	(38,450.21)	(14,485.14)
Group 2	0026896741	254,000.00	4.250 %	MN	95.00	360	246,119.23	Active	(44,592.53)	(16,799.11)
Group 2	0026897231	86,000.00	5.000 %	WA	90.00	360	80,591.89	Active	(15,499.03)	0.00
Group 2	0026903011	296,000.00	0.000 %	WI	90.00	360	266,092.39	11/30/2021	53,218.48	53,218.48
Group 2	0026903433	191,000.00	5.375 %	IL	95.00	360	174,013.75	Active	(33,796.46)	0.00
Group 2	0026903745	272,000.00	0.000 %	TX	95.00	360	229,583.68	11/30/2021	45,916.74	45,916.74
Group 2	0026905254	417,000.00	0.000 %	TX	94.00	360	398,948.02	11/30/2021	79,789.60	79,789.60
Group 2	0026906201	108,000.00	5.375 %	AZ	85.00	360	103,860.65	Active	(18,956.95)	0.00
Group 2	0026906618	237,000.00	4.500 %	DE	95.00	360	217,076.69	Active	(40,277.64)	(15,173.58)
Group 2	0026906902	166,000.00	0.000 %	GA	95.00	360	144,490.80	11/30/2021	28,898.16	28,898.16
Group 2	0026912375	217,000.00	4.875 %	AL	84.00	360	208,906.06	Active	(38,619.50)	(14,548.92)
Group 2	0026912553	215,000.00	4.750 %	NV	90.00	360	204,540.01	Active	(37,955.19)	0.00

Contact:
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 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 2015-C01



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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)
Group 2	0026912759	380,000.00	4.625 %	NY	95.00	360	378,916.13	Active	(67,380.62)	(25,383.94)
Group 2	0026914607	361,000.00	5.125 %	HI	95.00	360	340,921.01	Active	(64,136.55)	0.00
Group 2	0026914677	290,000.00	5.125 %	NV	95.00	360	273,271.50	Active	(51,109.60)	0.00
Group 2	0026915417	231,000.00	4.500 %	OK	95.00	360	231,311.19	Active	(40,885.84)	(20,442.92)
Group 2	0026915903	108,000.00	%	MO	90.00	360	97,072.00	10/31/2020	(19,414.40)	(7,313.88)
Group 2	0026916001	138,000.00	4.750 %	MD	95.00	360	135,359.83	Active	(24,483.55)	(9,223.56)
Group 2	0026916069	129,000.00	4.625 %	NJ	85.00	360	124,655.08	Active	(22,578.89)	0.00
Group 2	0026916185	131,000.00	4.625 %	VA	97.00	360	127,794.59	Active	(23,174.48)	(8,730.40)
Group 2	0026916213	139,000.00	4.500 %	VA	95.00	360	133,324.57	Active	(24,505.73)	(9,231.91)
Group 2	0026916622	70,000.00	5.125 %	OH	90.00	360	60,695.01	Active	(11,721.65)	0.00
Group 2	0026916864	147,000.00	5.125 %	NV	88.00	360	144,340.20	Active	(26,213.58)	(9,875.30)
Group 2	0026921745	124,000.00	5.375 %	CA	95.00	360	121,447.04	Active	(22,195.95)	(8,361.76)
Group 2	0026922041	81,000.00	4.500 %	FL	95.00	360	79,139.92	Active	(13,916.27)	(5,242.60)
Group 2	0026922446	129,000.00	0.000 %	IA	95.00	360	109,863.79	11/30/2021	21,972.76	21,972.76
Group 2	0026927758	129,000.00	4.250 %	VA	93.00	360	117,702.23	Active	(22,422.43)	0.00
Group 2	0026927790	190,000.00	0.000 %	VA	95.00	360	177,632.49	11/30/2021	35,526.50	35,526.50
Group 2	0026931042	152,000.00	5.375 %	VA	95.00	360	146,250.35	Active	(26,984.48)	0.00
Group 2	0026931735	193,000.00	0.000 %	VA	97.00	360	172,273.22	11/30/2021	34,048.92	34,048.92
Group 2	0026933730	201,000.00	4.500 %	AK	93.00	360	185,557.98	Active	(35,106.65)	0.00
Group 2	0026937548	345,000.00	4.750 %	GA	95.00	360	331,434.43	Active	(61,144.86)	(23,034.78)
Group 2	0026942567	160,000.00	0.000 %	MA	95.00	360	135,184.70	11/30/2021	27,036.94	27,036.94
Group 2	0026942633	181,000.00	4.250 %	AR	95.00	360	160,464.77	Active	(31,058.42)	0.00
Group 2	0026944736	301,000.00	4.875 %	DC	97.00	360	297,267.44	Active	(53,533.00)	(20,167.20)
Group 2	0026945107	309,000.00	5.250 %	OR	95.00	360	289,590.86	Active	(54,465.07)	0.00
Group 2	0026946165	231,000.00	0.000 %	CO	97.00	360	207,595.80	11/30/2021	41,519.16	41,519.16
Group 2	0026946540	126,000.00	5.500 %	WA	97.00	360	122,517.78	Active	(22,571.30)	0.00
Group 2	0026947736	209,000.00	4.500 %	TX	92.00	360	202,953.55	Active	(36,913.39)	(13,906.18)
Group 2	0026949367	315,000.00	0.000 %	OH	97.00	360	272,015.71	11/30/2021	54,403.14	54,403.14
Group 2	0026950581	204,000.00	4.625 %	NV	85.00	360	177,894.30	Active	(36,062.25)	(13,585.54)
Group 2	0026952064	199,000.00	4.250 %	TX	95.00	360	164,076.10	Active	(29,827.33)	(11,236.69)
Group 2	0026952178	414,000.00	3.625 %	NJ	85.00	360	394,728.18	Active	(76,656.89)	0.00
Group 2	0026953189	385,000.00	4.500 %	NY	95.00	360	318,039.96	Active	(65,954.33)	0.00
Group 2	0026956105	347,000.00	4.875 %	TX	95.00	360	333,344.19	Active	(61,569.12)	(23,194.61)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 27-Dec-2021
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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 2015-C01

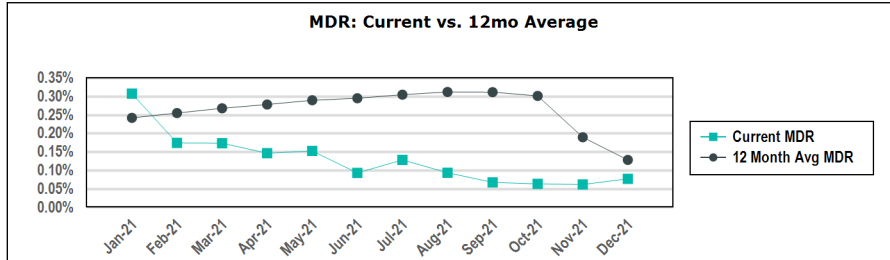
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 08-Dec-2021 11:01:15 AM

Realized Loss Report - Collateral

Summary

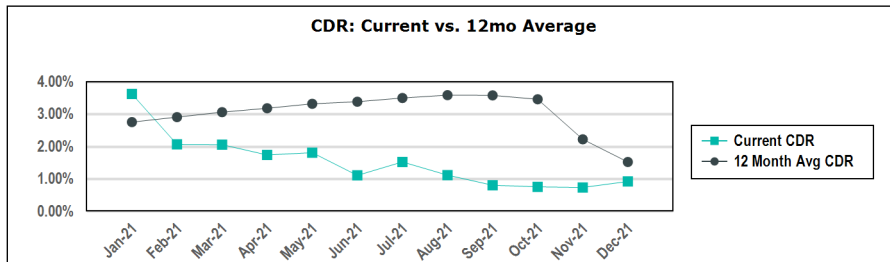
MDR

Current Month 0.078 %
 3 Month Average 0.068 %
 12 Month Average 0.129 %



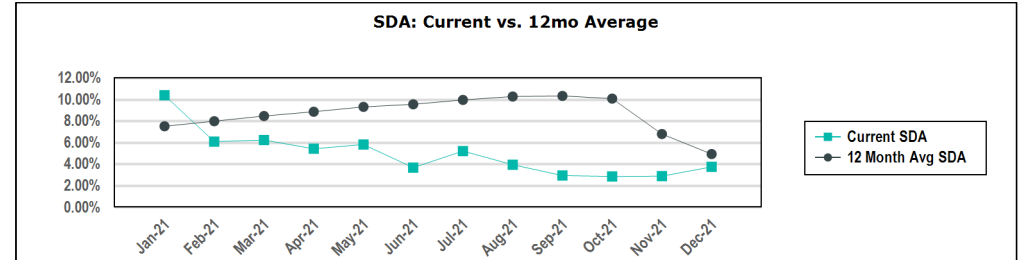
CDR

Current Month 0.926 %
 3 Month Average 0.810 %
 12 Month Average 1.529 %



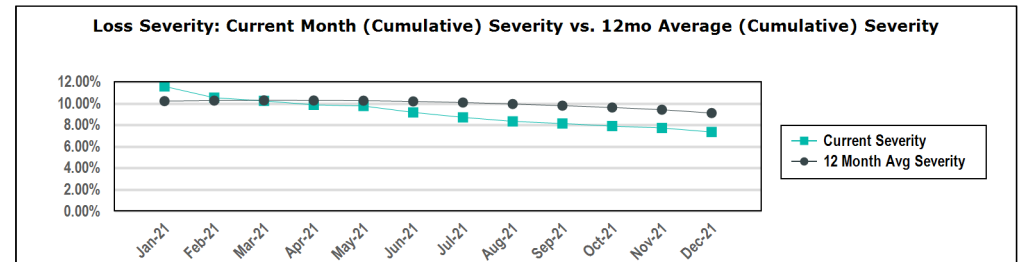
SDA

Current Month 3.761 %
 3 Month Average 3.181 %
 12 Month Average 4.953 %



Loss Severity

Current Month (Cumulative) 7.372 %
 3 Month Average (Cumulative) 7.680 %
 12 Month Average (Cumulative) 9.131 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01

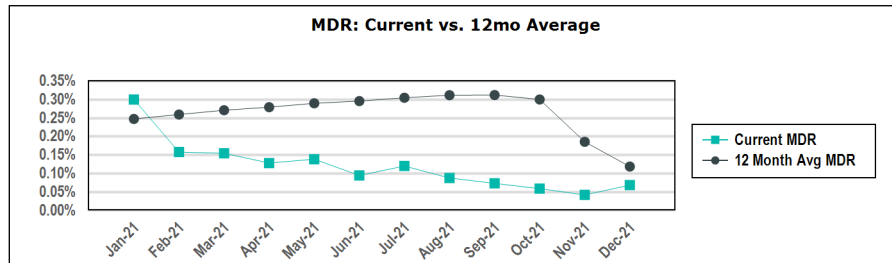
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Realized Loss Report - Collateral

Group 1

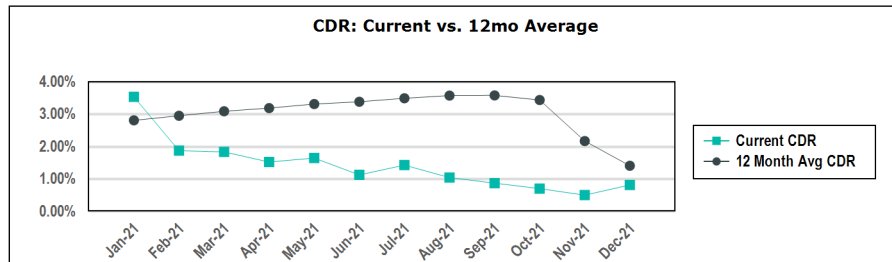
MDR

Current Month 0.068 %
 3 Month Average 0.057 %
 12 Month Average 0.119 %



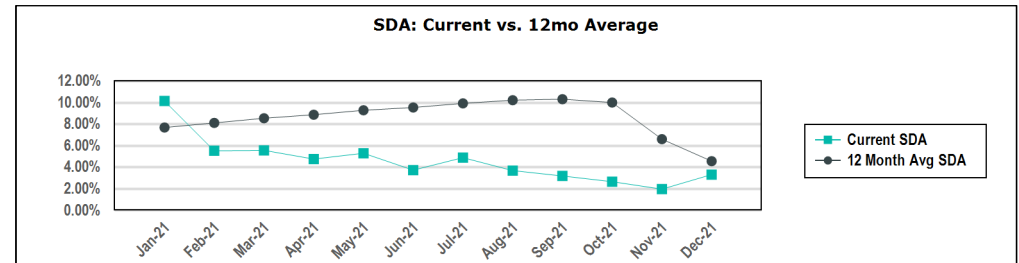
CDR

Current Month 0.819 %
 3 Month Average 0.676 %
 12 Month Average 1.413 %



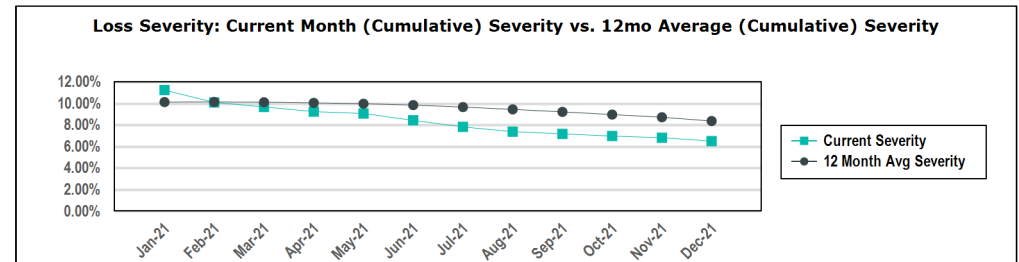
SDA

Current Month 3.327 %
 3 Month Average 2.657 %
 12 Month Average 4.570 %



Loss Severity

Current Month (Cumulative) 6.528 %
 3 Month Average (Cumulative) 6.788 %
 12 Month Average (Cumulative) 8.391 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01

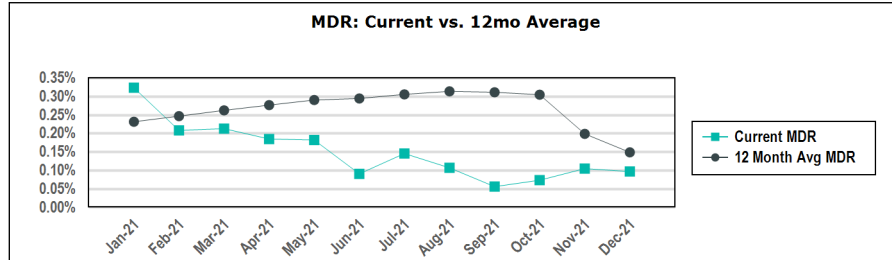
Distribution Date: 27-Dec-2021
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Realized Loss Report - Collateral

Group 2

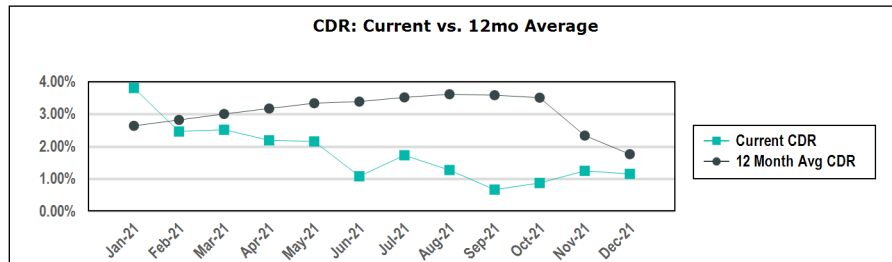
MDR

Current Month 0.097 %
3 Month Average 0.092 %
12 Month Average 0.149 %



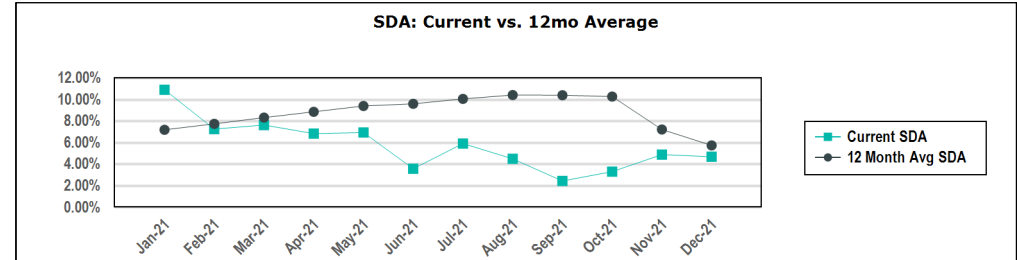
CDR

Current Month 1.159 %
3 Month Average 1.098 %
12 Month Average 1.772 %



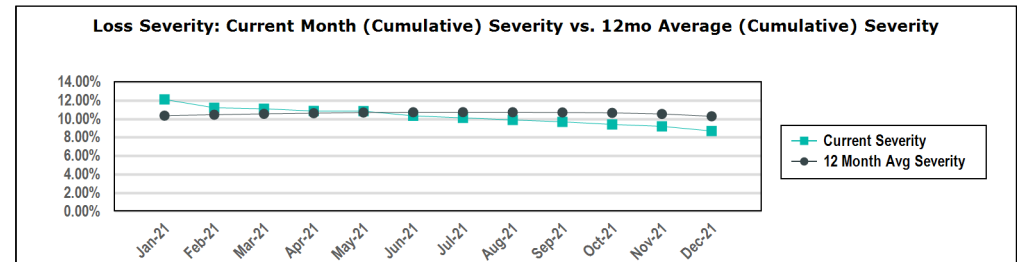
SDA

Current Month 4.701 %
3 Month Average 4.310 %
12 Month Average 5.755 %



Loss Severity

Current Month (Cumulative) 8.712 %
3 Month Average (Cumulative) 9.114 %
12 Month Average (Cumulative) 10.303 %



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 2015-C01

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Prepayment Rates

Summary

SMM

Current Month 2.733 %
 3 Month Average 2.925 %
 12 Month Average 3.580 %

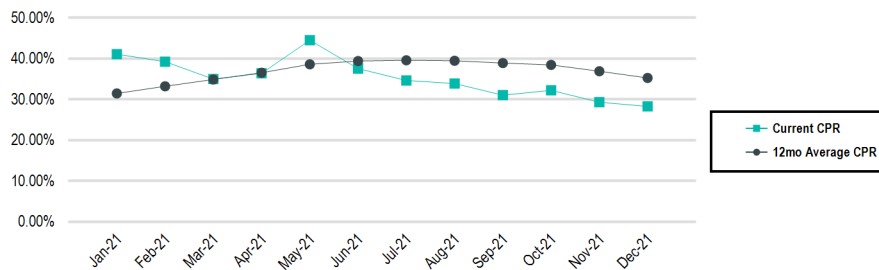
CPR

Current Month 28.293 %
 3 Month Average 29.955 %
 12 Month Average 35.279 %

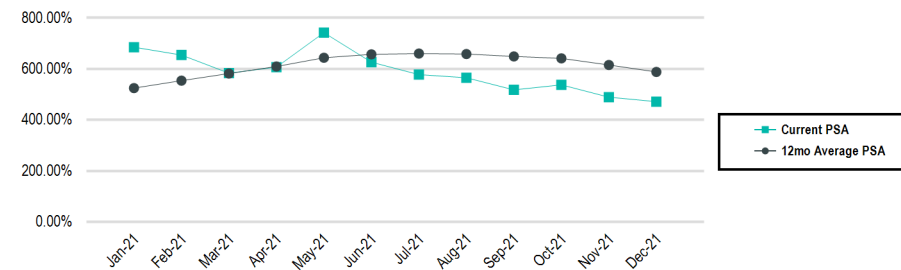
PSA

Current Month 471.555 %
 3 Month Average 499.252 %
 12 Month Average 587.985 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 2.638 %
 3 Month Average 2.730 %
 12 Month Average 3.400 %

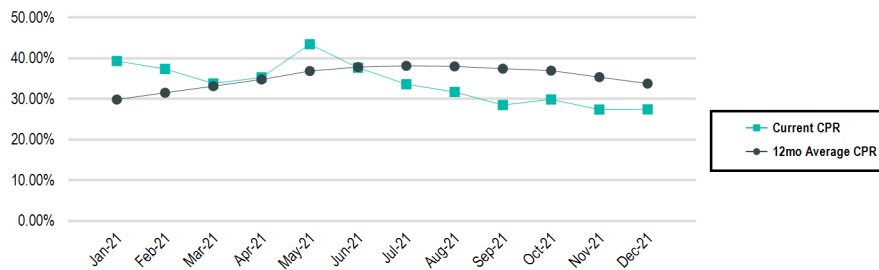
CPR

Current Month 27.446 %
 3 Month Average 28.255 %
 12 Month Average 33.804 %

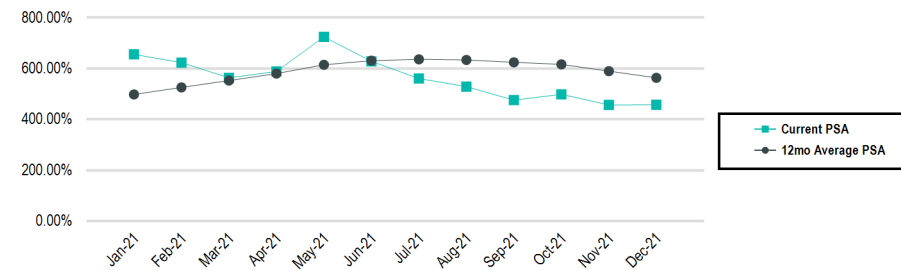
PSA

Current Month 457.434 %
 3 Month Average 470.912 %
 12 Month Average 563.400 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

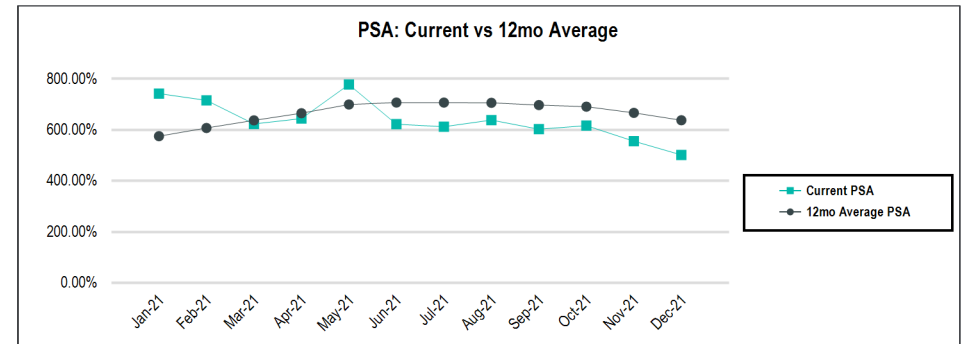
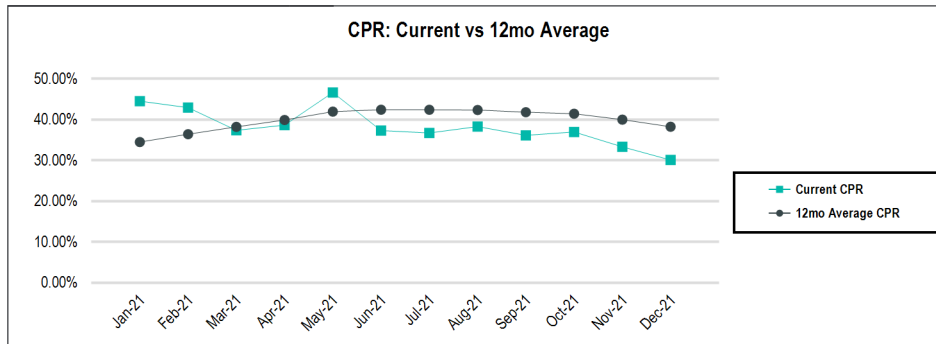
Current Month	2.941 %
3 Month Average	3.347 %
12 Month Average	3.959 %

CPR

Current Month	30.106 %
3 Month Average	33.478 %
12 Month Average	38.265 %

PSA

Current Month	501.774 %
3 Month Average	557.972 %
12 Month Average	637.752 %



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

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Series 2015-C01



Supplemental Reporting

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 2014-C04), 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.

Closing Date

means November 25, 2014.

Cut-off Date

means the close of business on September 30, 2014.

LIBOR Adjustment Date

means, with respect to any Payment Date, the second business day before the related Accrual Period begins. For this purpose, a "business day" is a day on which banks are open for dealing in foreign currency and exchange in London, New York City and Washington, D.C.

Maturity Date

means the Payment Date in November 2024.

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.

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.