

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: 25-Feb-2022
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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	NA	01/31/2022	0.00000 %	4,660,481,781.62	0.00	125,607,850.77	0.00	4,534,873,930.86	125,607,850.77	0.00
1M-1	30711XAS3	02/24/2022	1.60771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	01/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAT1	02/24/2022	4.40771 %	81,553,190.94	309,537.42	4,599,276.45	0.00	76,953,914.50	4,908,813.87	0.00
1M-2H	NA	01/31/2022	0.00000 %	4,347,701.32	0.00	245,193.11	0.00	4,102,508.21	245,193.11	0.00
1B-H	NA	01/31/2022	0.00000 %	101,480,329.91	0.00	0.00	(761,047.60)	102,241,377.51	0.00	23,313,322.49
2A-H	NA	01/31/2022	0.00000 %	2,111,462,257.19	0.00	57,637,342.42	0.00	2,053,824,914.78	57,637,342.42	0.00
2M-1	30711XAU8	02/24/2022	1.60771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	01/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAV6	02/24/2022	4.65771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	01/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	NA	01/31/2022	0.00000 %	92,887,800.45	0.00	2,422,517.86	(1,094,629.15)	91,559,911.74	2,422,517.86	19,186,830.61
Totals				7,052,213,061.43	309,537.42	190,512,180.61	(1,855,676.75)	6,863,556,557.60	190,821,718.03	42,500,153.10

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Credit-Linked Notes

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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	4,660,481,781.62	12,728,784.68	112,879,066.08	0.00	0.00	125,607,850.77	4,534,873,930.86	0.14971487	125,607,850.77
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	81,553,190.94	485,876.03	4,113,400.41	0.00	0.00	4,599,276.45	76,953,914.50	0.14756264	4,599,276.45
1M-2H	27,801,809.00	4,347,701.32	25,902.65	219,290.46	0.00	0.00	245,193.11	4,102,508.21	0.14756264	245,193.11
1B-H	125,554,700.00	101,480,329.91	0.00	0.00	0.00	(761,047.60)	(761,047.60)	102,241,377.51	0.81431741	0.00
2A-H	18,098,852,025.00	2,111,462,257.19	5,492,688.48	52,144,653.94	0.00	0.00	57,637,342.42	2,053,824,914.78	0.11347819	57,637,342.42
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	92,887,800.45	241,635.27	2,180,882.59	0.00	(1,094,629.15)	1,327,888.71	91,559,911.74	0.69559593	2,422,517.86
Totals	50,192,676,912.00	7,052,213,061.43	18,974,887.11	171,537,293.48	0.00	(1,855,676.75)	188,656,503.86	6,863,556,557.60	0.13674418	190,512,180.61

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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	153.86169786	0.42022961	3.72660287	0.00000000	0.00000000	4.14683247	149.71486539	0.14971487	4.14683247
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	156.38195770	0.93168942	7.88763262	0.00000000	0.00000000	8.81932205	147.56263567	0.14756264	8.81932205
1M-2H	27,801,809.00	156.38195774	0.93168937	7.88763278	0.00000000	0.00000000	8.81932215	147.56263558	0.14756264	8.81932215
1B-H	125,554,700.00	808.25592280	0.00000000	0.00000000	0.00000000	(6.06148237)	(6.06148237)	814.31740516	0.81431741	0.00000000
2A-H	18,098,852,025.00	116.66277255	0.30348270	2.88110284	0.00000000	0.00000000	3.18458554	113.47818701	0.11347819	3.18458554
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	705.68412393	1.83574348	16.56852905	0.00000000	(8.31608036)	10.08819217	695.59593176	0.69559593	18.40427253

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 %	4,660,481,781.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,534,873,930.86
1M-1	N/A	N/A	1.60771 %	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	01/25/22 - 02/24/22	31	4.40771 %	81,553,190.94	309,537.42	0.00	0.00	0.00	0.00	309,537.42	0.00	76,953,914.50
1M-2H	N/A	N/A	0.00000 %	4,347,701.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,102,508.21
1B-H	N/A	N/A	0.00000 %	101,480,329.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,241,377.51
2A-H	N/A	N/A	0.00000 %	2,111,462,257.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,053,824,914.78
2M-1	N/A	N/A	1.60771 %	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	4.65771 %	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 %	92,887,800.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	91,559,911.74
Totals					309,537.42	0.00	0.00	0.00	0.00	309,537.42	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 %	153.86169786	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	149.71486539
1M-1	402,500,000.00	1.60771 %	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	4.40771 %	156.38195770	0.59355210	0.00000000	0.00000000	0.00000000	0.00000000	0.59355210	0.00000000	147.56263567
1M-2H	27,801,809.00	0.00000 %	156.38195774	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	147.56263558
1B-H	125,554,700.00	0.00000 %	808.25592280	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	814.31740516
2A-H	18,098,852,025.00	0.00000 %	116.66277255	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	113.47818701
2M-1	169,500,000.00	1.60771 %	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	4.65771 %	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 %	705.68412393	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	695.59593176

(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	3,072,303.77
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	1,855,676.76
Total Deposits	4,927,980.53
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,908,813.87
Total Withdrawals (Pool Distribution Amount)	4,927,980.53
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	0.107710%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	129,691,272.72
Total Principal Reduction Cumulative	26,670,503,076.91
Scheduled Principal Current	13,240,563.37
Scheduled Principal Cumulative	2,301,715,832.50
Unscheduled Principal Current	117,211,756.95
Unscheduled Principal Cumulative	24,345,473,921.92
Senior Reduction Amount	125,607,850.77
Subordinate Reduction Amount	4,844,469.55
Calculated Recovery Principal Amount	5,117,858.44
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	761,047.60
Group 2	
Total Principal Reduction Current	58,965,231.12
Total Principal Reduction Cumulative	16,658,617,277.49
Scheduled Principal Current	5,734,323.75
Scheduled Principal Cumulative	1,240,521,959.23
Unscheduled Principal Current	54,325,536.53
Unscheduled Principal Cumulative	15,398,908,487.65
Senior Reduction Amount	57,637,342.42
Subordinate Reduction Amount	2,422,517.86
Calculated Recovery Principal Amount	2,570,315.44
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,094,629.16
Informational Reporting	
Group 1	
At Issuance Loan Count	146212
Period Beginning Loan Count	33381
Period Reference Pool Removal Loan Count	789
Period Ending Loan Count	32638

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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	4,718,171,731.67
Period PIF Loan Count Current	766
PIF Loan Count Cumulative	112111
Period PIF Loan UPB Current	116,849,238.24
PIF Loan UPB Cumulative	23,299,190,279.54
Period Partial Prepayment Amount	(4,297,533.40)
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	23
D180 Credit Event Loan Count Cumulative	1310
D180 Credit Event Actual Balance Curr	4,362,884.95
D180 Credit Event Actual Balance Cum	231,983,157.93
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	53
Reversed Credit Event Loan Count Cumulative	1036
Reversed Credit Event Amount Current	11,973,360.44
Reversed Credit Event Amount Cumulative	213,426,976.00
Credit Event Amount Current	4,362,884.95
Credit Event Amount Cumulative	233,133,235.56
Total Active Modified Loan Count	204
Total Active Modified Loan UPB	32,003,181.72
Group 2	
At Issuance Loan Count	88416
Period Beginning Loan Count	15294
Period Reference Pool Removal Loan Count	397
Period Ending Loan Count	14929
UPB at Origination	19,272,882,000.00
UPB at Issuance	18,804,002,104.35
UPB Actual Current	2,145,384,826.86

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	389
PIF Loan Count Cumulative	72410
Period PIF Loan UPB Current	56,681,303.52
PIF Loan UPB Cumulative	14,974,757,459.03
Period Partial Prepayment Amount	(4,710,375.97)
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	8
D180 Credit Event Loan Count Cumulative	999
D180 Credit Event Actual Balance Curr	1,475,686.28
D180 Credit Event Actual Balance Cum	187,615,459.53
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	60
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	9,469,105.87
Reversed Credit Event Loan Count Current	35
Reversed Credit Event Loan Count Cumulative	548
Reversed Credit Event Amount Current	6,948,832.17
Reversed Credit Event Amount Cumulative	102,212,530.88
Credit Event Amount Current	1,475,686.28
Credit Event Amount Cumulative	189,954,164.81
Total Active Modified Loan Count	192
Total Active Modified Loan UPB	32,246,751.61
Structural Reporting	
Group 1	
Senior Percentage	96.134767%
Subordinate Percentage	3.865233%
10% Severity Tier Percentage [0 - 1%]	0.024246%
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	0.742730%
Prior Cum Net Credit Event Percentage	0.766976%
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	95.786159%
Subordinate Percentage	4.213841%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.029106%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.010179%
Prior Cum Net Credit Event Percentage	1.039286%
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 %	3.870000 %	3.880000 %
1M-1	0.00	0.00	2.150000 %	3.870000 %	3.880000 %
1M-1H	0.00	0.00	2.150000 %	3.870000 %	3.880000 %
1M-2	0.00	0.00	0.400000 %	2.090000 %	2.170000 %
1M-2H	0.00	0.00	0.400000 %	2.090000 %	2.170000 %
1B-H	0.00	761,047.60	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	4.210000 %	4.270000 %
2M-1	0.00	0.00	2.800000 %	4.210000 %	4.270000 %
2M-1H	0.00	0.00	2.800000 %	4.210000 %	4.270000 %
2M-2	0.00	0.00	0.700000 %	4.210000 %	4.270000 %
2M-2H	0.00	0.00	0.700000 %	4.210000 %	4.270000 %
2B-H	0.00	1,094,629.15	0.000000 %	0.000000 %	0.000000 %

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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.
 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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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	478	73,158,897.80	1.004898 %	1.065904 %
60 Days	113	17,336,487.50	0.237560 %	0.252588 %
90 Days	58	8,699,644.09	0.121933 %	0.126751 %
120 Days	34	5,023,321.44	0.071478 %	0.073188 %
150 Days	24	3,316,259.34	0.050455 %	0.048317 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	707	107,534,610.17	1.486325 %	1.566748 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	292	44,778,261.25	0.894663 %	0.949060 %
60 Days	70	11,658,833.47	0.214474 %	0.247105 %
90 Days	31	4,506,105.58	0.094981 %	0.095505 %
120 Days	13	1,827,337.59	0.039831 %	0.038730 %
150 Days	15	1,889,655.22	0.045959 %	0.040051 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	421	64,660,193.11	1.289907 %	1.370450 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	186	28,380,636.55	1.245897 %	1.322869 %
60 Days	43	5,677,654.03	0.288030 %	0.264645 %
90 Days	27	4,193,538.51	0.180856 %	0.195468 %
120 Days	21	3,195,983.85	0.140666 %	0.148970 %
150 Days	9	1,426,604.12	0.060285 %	0.066496 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	286	42,874,417.06	1.915734 %	1.998449 %

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



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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
Group 1	30	6,105,081.59	261,461.40	0.006 %	46	10,918,455.99	(1,022,509.00)	(0.022 %)	76	17,023,537.58	(761,047.60)	(0.016 %)
Group 2	11	2,129,128.12	164,448.90	0.008 %	32	6,694,638.76	(1,259,078.06)	(0.059 %)	43	8,823,766.88	(1,094,629.16)	(0.051 %)
Total	41	8,234,209.71	425,910.30	0.006 %	78	17,613,094.75	(2,281,587.06)	(0.033 %)	119	25,847,304.46	(1,855,676.76)	(0.027 %)

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	0026957396	483,000.00	0.000 %	CT	75.00	360	422,461.69	11/30/2020	(42,246.17)	17,809.14
Group 1	0026961224	330,000.00	0.000 %	NY	67.00	360	283,665.85	01/31/2022	28,366.58	28,366.58
Group 1	0026962315	417,000.00	4.375 %	PA	64.00	360	396,523.50	Active	(35,764.11)	0.00
Group 1	0026963252	610,000.00	4.750 %	NY	75.00	360	574,396.68	Active	(52,823.34)	22,268.02
Group 1	0026965113	160,000.00	4.000 %	WI	71.00	360	145,293.94	Active	(13,607.93)	13,607.94
Group 1	0026966315	520,000.00	0.000 %	NY	80.00	360	434,885.25	01/31/2022	43,488.52	43,488.52
Group 1	0026970306	44,000.00	5.375 %	IL	80.00	360	41,765.72	Active	(3,830.18)	3,830.17
Group 1	0026971682	111,000.00	0.000 %	CA	80.00	360	95,508.20	01/31/2022	9,550.82	9,550.82
Group 1	0026972781	140,000.00	3.750 %	AL	70.00	360	131,928.89	Active	(12,124.69)	0.00
Group 1	0026975027	417,000.00	4.125 %	NY	67.00	360	394,269.43	Active	(36,451.67)	36,451.66
Group 1	0026977251	286,000.00	4.500 %	CA	65.00	360	263,918.29	Active	(25,091.49)	0.00
Group 1	0026977985	480,000.00	4.625 %	CA	80.00	360	438,702.53	Active	(41,798.24)	41,798.23
Group 1	0026978360	300,000.00	4.250 %	FL	80.00	360	212,975.03	Active	(20,213.14)	8,520.99
Group 1	0026981188	190,000.00	4.750 %	TN	80.00	360	180,848.36	Active	(16,755.36)	16,755.36
Group 1	0026983274	147,000.00	0.000 %	AZ	64.00	360	124,843.49	01/31/2022	12,484.35	12,484.35
Group 1	0026988521	350,000.00	0.000 %	CA	74.00	360	292,504.63	01/31/2022	29,250.46	29,250.46
Group 1	0026990455	173,000.00	0.000 %	TX	80.00	360	149,886.94	12/31/2020	(14,988.69)	14,988.70
Group 1	0026990669	361,000.00	3.625 %	CA	66.00	360	322,452.23	Active	(30,792.99)	30,792.99
Group 1	0027001325	250,000.00	4.750 %	NH	72.00	360	235,114.47	Active	(21,490.69)	0.00
Group 1	0027002144	341,000.00	3.875 %	DC	75.00	360	298,583.19	Active	(27,907.60)	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Feb-2022
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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	0027002899	60,000.00	0.000 %	OK	80.00	360	55,446.92	01/31/2022	5,544.69	5,544.69
Group 1	0027006375	452,000.00	0.000 %	CA	65.00	360	370,829.24	09/30/2021	(37,082.92)	0.00
Group 1	0027008340	292,000.00	4.625 %	CA	80.00	360	279,264.87	Active	(25,787.42)	0.00
Group 1	0027008771	239,000.00	4.125 %	CA	64.00	360	227,321.92	Active	(20,802.45)	20,802.44
Group 1	0027011383	189,000.00	0.000 %	TX	73.00	360	161,107.74	01/31/2022	16,718.18	16,718.18
Group 1	0027012150	140,000.00	4.500 %	NY	80.00	360	129,564.45	Active	(12,258.85)	12,258.85
Group 1	0027012187	150,000.00	4.875 %	GA	66.00	360	119,358.30	Active	(12,528.10)	5,281.30
Group 1	0027015747	220,000.00	4.000 %	FL	62.00	360	208,792.60	Active	(19,181.65)	0.00
Group 1	0027016620	104,000.00	0.000 %	IN	80.00	360	88,227.27	01/31/2022	8,822.73	8,822.73
Group 1	0027017497	142,000.00	0.000 %	MT	67.00	360	122,300.42	01/31/2022	12,230.04	12,230.04
Group 1	0027019705	189,000.00	0.000 %	SC	65.00	360	159,883.30	01/31/2022	15,988.33	15,988.33
Group 1	0027020031	225,000.00	0.000 %	CT	75.00	360	193,470.61	01/31/2022	19,347.06	19,347.06
Group 1	0027026640	133,000.00	4.750 %	FL	80.00	360	126,357.01	Active	(11,787.10)	0.00
Group 1	0027027731	285,000.00	4.500 %	FL	70.00	360	236,476.76	Active	(24,716.58)	10,419.43
Group 1	0027029493	386,000.00	4.419 %	TX	80.00	360	366,541.39	Active	(33,892.27)	14,287.50
Group 1	0027030889	100,000.00	5.125 %	AZ	80.00	360	84,229.97	Active	(8,794.20)	3,707.25
Group 1	0027032020	306,000.00	5.125 %	TX	80.00	360	309,082.11	Active	(27,297.77)	0.00
Group 1	0027032049	94,000.00	4.750 %	MN	80.00	360	84,189.22	Active	(7,391.44)	3,115.91
Group 1	0027032221	176,000.00	0.000 %	TX	80.00	360	154,782.87	05/31/2021	(15,478.29)	15,478.28
Group 1	0027033959	262,000.00	4.750 %	CA	66.00	360	239,464.80	Active	(22,858.75)	22,858.75
Group 1	0027034604	300,000.00	0.000 %	VA	80.00	360	254,189.21	01/31/2022	25,418.92	(842.42)
Group 1	0027035980	560,000.00	4.750 %	CA	68.00	360	521,150.34	Active	(49,931.94)	49,931.94
Group 1	0027039142	155,000.00	4.625 %	TX	76.00	360	136,723.61	Active	(13,173.35)	13,173.35
Group 1	0027039484	180,000.00	4.000 %	IL	75.00	360	172,812.01	Active	(15,761.00)	0.00
Group 1	0027044027	123,000.00	5.125 %	CA	75.00	360	114,417.35	Active	(10,414.25)	10,414.24
Group 1	0027050457	180,000.00	5.125 %	FL	80.00	360	166,401.86	Active	(15,356.32)	0.00
Group 1	0027054643	118,000.00	4.750 %	GA	75.00	360	116,246.17	Active	(10,437.25)	(0.01)
Group 1	0027056490	417,000.00	0.000 %	CA	70.00	360	356,670.61	01/31/2022	35,667.06	35,667.06
Group 1	0027057521	344,000.00	0.000 %	CA	80.00	360	289,667.11	01/31/2022	28,966.71	28,966.71
Group 1	0027059475	308,000.00	4.500 %	NY	80.00	360	296,944.74	Active	(27,071.63)	11,412.22
Group 1	0027059656	66,000.00	0.000 %	OK	80.00	360	56,138.31	01/31/2022	5,613.83	5,613.83
Group 1	0027059996	118,000.00	4.750 %	GA	75.00	360	117,261.99	Active	(10,437.25)	(0.01)
Group 1	0027064501	412,000.00	0.000 %	LA	80.00	360	353,347.40	09/30/2021	(35,334.74)	0.00

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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 1	0027064705	312,000.00	0.000 %	MI	80.00	360	257,398.08	01/31/2022	25,739.81	25,739.81
Group 1	0027065299	100,000.00	4.875 %	OR	80.00	360	96,114.31	Active	(8,800.10)	0.00
Group 1	0027070060	199,000.00	%	OR	80.00	360	175,869.78	10/31/2020	(17,586.98)	0.00
Group 1	0027071291	220,000.00	0.000 %	AL	80.00	360	196,460.97	01/31/2022	19,646.10	257.12
Group 1	0027071820	49,000.00	5.250 %	WI	75.00	360	48,819.38	Active	(4,364.34)	0.00
Group 1	0027073671	370,000.00	0.000 %	TX	77.00	360	321,380.24	01/31/2022	32,138.02	32,138.02
Group 1	0027075893	585,000.00	5.000 %	CA	75.00	360	564,279.10	Active	(51,984.07)	(0.01)
Group 1	0027076510	304,000.00	5.000 %	CA	80.00	360	260,992.53	Active	(27,141.98)	(0.01)
Group 1	0027077188	404,000.00	4.500 %	TX	80.00	360	380,664.35	Active	(35,576.93)	14,997.68
Group 1	0027078304	188,000.00	4.875 %	TX	80.00	360	175,086.18	Active	(16,426.23)	(0.01)
Group 1	0027078948	89,000.00	0.000 %	TX	68.00	360	76,548.06	01/31/2022	7,654.81	7,654.81
Group 1	0027080671	116,000.00	0.000 %	AZ	80.00	360	101,166.05	01/31/2022	10,116.60	10,116.60
Group 1	0027081128	242,000.00	0.000 %	TX	75.00	360	210,444.09	01/31/2022	21,044.41	21,044.41
Group 1	0027086192	334,000.00	4.625 %	LA	72.00	360	312,680.86	Active	(27,958.92)	27,958.93
Group 1	0027087537	207,000.00	4.375 %	TX	70.00	360	173,208.84	Active	(18,303.29)	0.00
Group 1	0027090699	119,000.00	0.000 %	AZ	80.00	360	102,520.39	01/31/2022	10,252.04	10,252.04
Group 1	0027093009	260,000.00	5.000 %	OR	73.00	360	244,462.66	Active	(23,113.56)	9,743.67
Group 1	0027093255	192,000.00	4.625 %	CA	70.00	360	179,927.60	Active	(16,944.21)	7,142.94
Group 1	0027095972	142,000.00	0.000 %	IL	80.00	360	122,384.04	01/31/2022	12,238.40	12,238.40
Group 1	0027098889	188,000.00	4.875 %	WA	73.00	360	181,885.88	Active	(16,540.02)	16,540.02
Group 1	0027099396	497,000.00	4.875 %	NY	80.00	360	482,684.93	Active	(44,021.11)	44,021.12
Group 1	0027099865	143,000.00	4.625 %	PR	75.00	360	128,275.64	Active	(12,803.24)	0.00
Group 1	0027105551	136,000.00	%	PR	62.00	360	121,092.83	10/31/2020	(12,109.28)	0.00
Group 2	0026867912	207,000.00	4.125 %	SC	95.00	360	190,554.39	Active	(35,902.73)	0.00
Group 2	0026872570	97,000.00	3.750 %	TX	89.00	360	87,801.20	Active	(16,572.51)	0.00
Group 2	0026873070	295,000.00	3.500 %	TX	95.00	360	299,950.19	Active	(54,767.72)	(20,632.35)
Group 2	0026877462	337,000.00	0.000 %	NY	95.00	360	315,750.63	01/31/2022	63,150.13	40,878.79
Group 2	0026878269	185,000.00	4.625 %	SC	95.00	360	182,680.51	Active	(32,628.83)	(12,292.08)
Group 2	0026879117	186,000.00	4.625 %	UT	90.00	360	161,249.85	Active	(29,624.02)	0.00
Group 2	0026879120	413,000.00	4.375 %	VA	95.00	360	390,733.64	Active	(72,478.61)	(27,304.48)
Group 2	0026883043	240,000.00	3.625 %	GA	95.00	360	197,641.96	Active	(41,461.09)	0.00
Group 2	0026887112	196,000.00	4.750 %	CO	95.00	360	194,572.55	Active	(34,505.56)	0.00
Group 2	0026887985	276,000.00	0.000 %	VA	95.00	360	242,858.65	01/31/2021	(48,571.73)	0.00

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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	0026889175	417,000.00	4.750 %	IL	93.00	360	410,553.50	Active	(73,776.87)	(27,793.57)
Group 2	0026890772	114,000.00	0.000 %	TX	95.00	360	96,899.90	01/31/2022	19,379.98	19,379.98
Group 2	0026890824	333,000.00	4.750 %	FL	95.00	360	332,309.91	Active	(58,057.76)	0.00
Group 2	0026892413	52,000.00	4.875 %	NC	95.00	360	50,467.00	Active	(9,720.74)	(4,620.60)
Group 2	0026893248	170,000.00	4.750 %	UT	95.00	360	159,194.02	Active	(29,810.86)	0.00
Group 2	0026895181	184,000.00	0.000 %	NC	85.00	360	157,954.13	01/31/2022	31,590.83	31,590.83
Group 2	0026896463	599,000.00	3.875 %	MD	90.00	360	495,621.70	Active	(103,597.41)	0.00
Group 2	0026898632	94,000.00	4.625 %	NC	90.00	360	77,530.87	Active	(16,197.51)	0.00
Group 2	0026903011	296,000.00	0.000 %	WI	90.00	360	266,092.39	11/30/2021	(53,218.48)	0.00
Group 2	0026903745	272,000.00	5.000 %	TX	95.00	360	226,025.80	Active	(45,916.74)	0.00
Group 2	0026904976	412,000.00	4.625 %	PR	97.00	360	395,767.90	Active	(73,639.64)	(27,741.87)
Group 2	0026906353	156,000.00	4.875 %	NC	90.00	360	152,199.44	Active	(27,655.19)	(10,418.39)
Group 2	0026906902	166,000.00	0.000 %	GA	95.00	360	144,490.80	11/30/2021	(28,898.16)	0.00
Group 2	0026907473	217,000.00	0.000 %	CO	97.00	360	187,069.28	01/31/2022	37,413.86	37,413.86
Group 2	0026908155	140,000.00	4.750 %	TX	90.00	360	134,622.97	Active	(24,760.17)	0.00
Group 2	0026909997	100,000.00	0.000 %	MA	91.00	360	92,189.96	01/31/2022	18,437.99	18,437.99
Group 2	0026910488	143,000.00	4.875 %	CA	95.00	360	139,550.51	Active	(25,339.47)	0.00
Group 2	0026911716	295,000.00	4.750 %	OK	95.00	360	286,228.50	Active	(52,143.71)	(19,643.82)
Group 2	0026913747	164,000.00	4.750 %	CA	88.00	360	159,437.15	Active	(28,999.09)	(10,924.67)
Group 2	0026915666	176,000.00	0.000 %	MD	88.00	360	155,131.99	01/31/2022	31,026.40	31,026.40
Group 2	0026916084	138,000.00	4.500 %	WA	95.00	360	128,606.08	Active	(23,957.82)	0.00
Group 2	0026916581	136,000.00	4.625 %	TX	95.00	360	123,859.76	Active	(23,493.33)	(8,850.51)
Group 2	0026919932	161,000.00	4.250 %	MT	95.00	360	154,252.22	Active	(28,023.97)	(10,557.32)
Group 2	0026923964	210,000.00	4.250 %	MA	88.00	360	198,557.26	Active	(36,540.84)	(13,765.83)
Group 2	0026930502	135,000.00	4.750 %	TX	95.00	360	137,624.59	Active	(23,784.56)	(8,960.23)
Group 2	0026932863	247,000.00	0.000 %	CA	95.00	360	213,498.34	01/31/2022	42,699.67	42,699.67
Group 2	0026935038	100,000.00	4.875 %	OH	95.00	360	82,306.99	Active	(17,284.90)	0.00
Group 2	0026937030	315,000.00	4.875 %	TX	94.00	360	308,597.16	Active	(56,062.07)	(21,119.96)
Group 2	0026937408	290,000.00	4.750 %	NY	95.00	360	275,191.10	Active	(50,701.47)	0.00
Group 2	0026942996	162,000.00	4.625 %	VA	90.00	360	145,514.12	Active	(28,016.63)	0.00
Group 2	0026949367	315,000.00	4.700 %	OH	97.00	360	267,395.82	Active	(54,403.14)	0.00
Group 2	0026952226	305,000.00	0.000 %	CA	90.00	360	257,192.05	01/31/2022	51,438.41	51,438.41
Group 2	0026956414	165,000.00	4.750 %	PR	97.00	360	148,040.10	Active	(29,253.10)	0.00

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Columbia, MD 21045
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Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Feb-2022
09-Feb-2022 12:50:52 PM

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

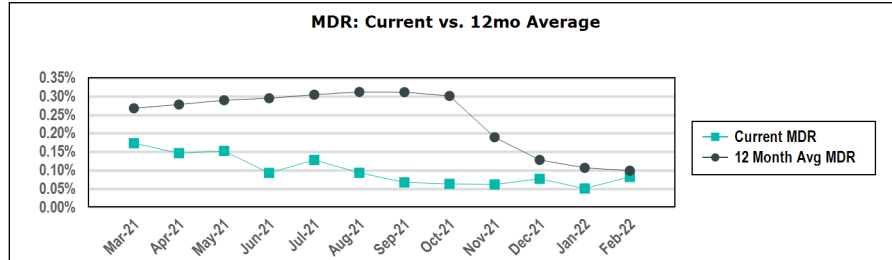
Distribution Date: 25-Feb-2022
 09-Feb-2022 12:50:52 PM

Realized Loss Report - Collateral

Summary

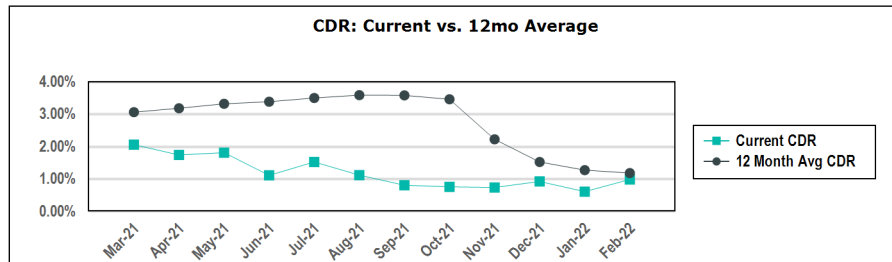
MDR

Current Month 0.083 %
 3 Month Average 0.070 %
 12 Month Average 0.100 %



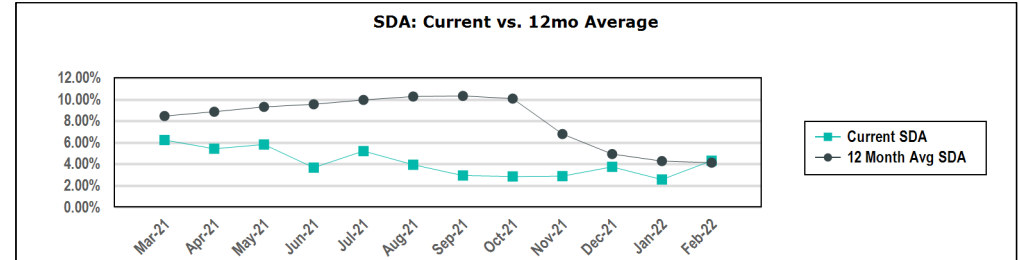
CDR

Current Month 0.988 %
 3 Month Average 0.842 %
 12 Month Average 1.187 %



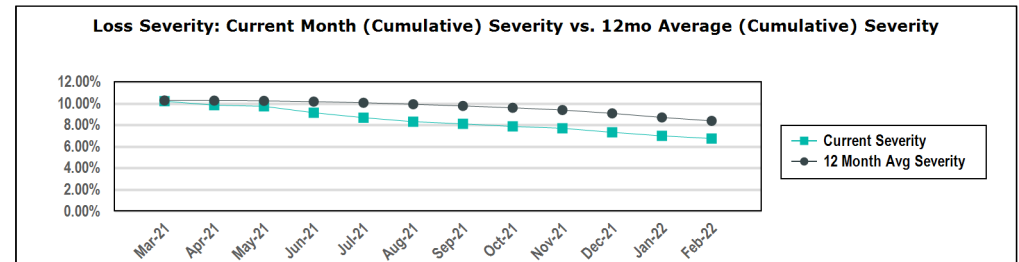
SDA

Current Month 4.336 %
 3 Month Average 3.560 %
 12 Month Average 4.154 %



Loss Severity

Current Month (Cumulative) 6.767 %
 3 Month Average (Cumulative) 7.040 %
 12 Month Average (Cumulative) 8.408 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01

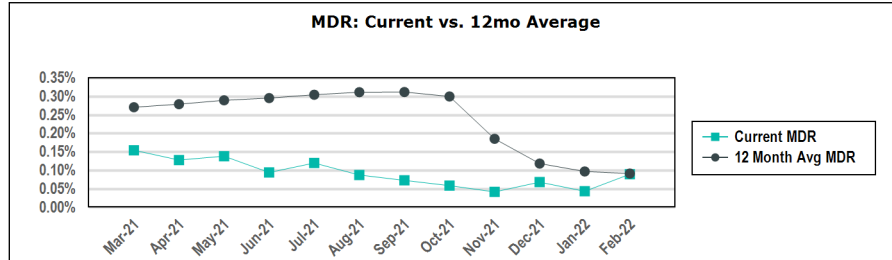
Distribution Date: 25-Feb-2022
 09-Feb-2022 12:50:53 PM

Realized Loss Report - Collateral

Group 1

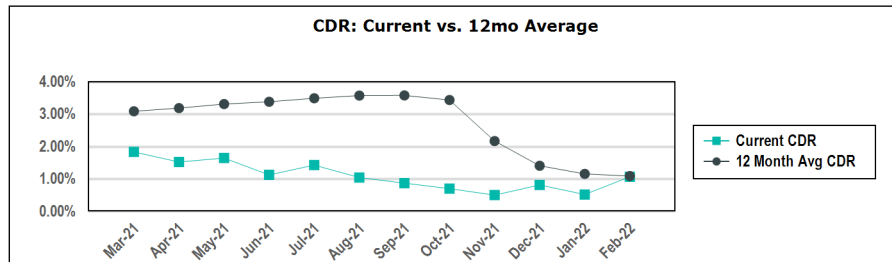
MDR

Current Month 0.090 %
 3 Month Average 0.067 %
 12 Month Average 0.092 %



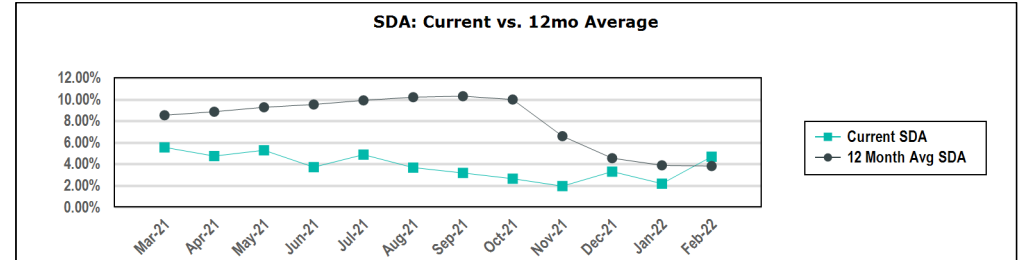
CDR

Current Month 1.073 %
 3 Month Average 0.805 %
 12 Month Average 1.094 %



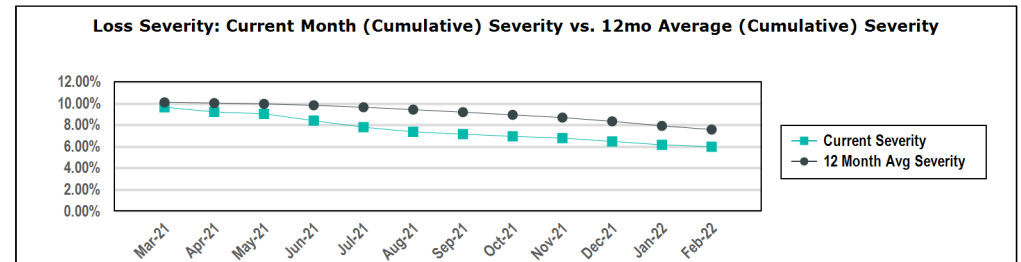
SDA

Current Month 4.713 %
 3 Month Average 3.416 %
 12 Month Average 3.840 %



Loss Severity

Current Month (Cumulative) 6.008 %
 3 Month Average (Cumulative) 6.229 %
 12 Month Average (Cumulative) 7.602 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01

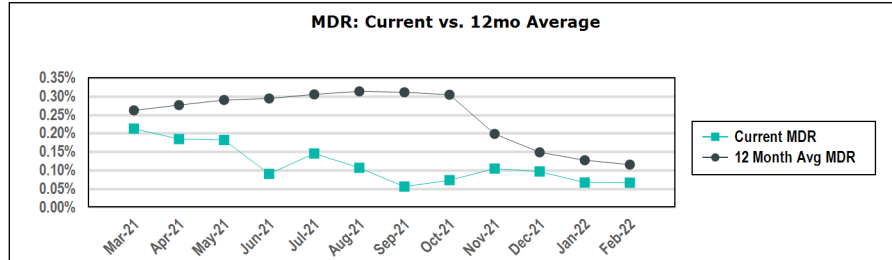
Distribution Date: 25-Feb-2022
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Realized Loss Report - Collateral

Group 2

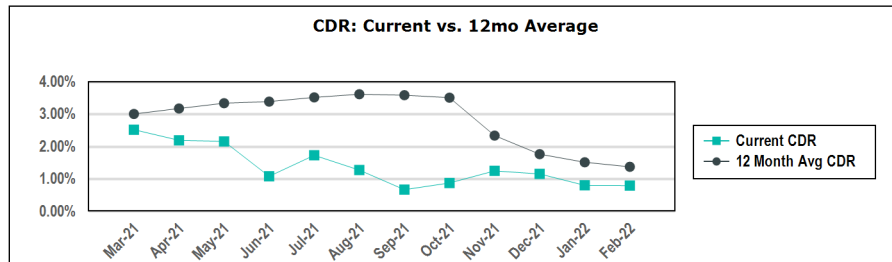
MDR

Current Month 0.067 %
 3 Month Average 0.077 %
 12 Month Average 0.116 %



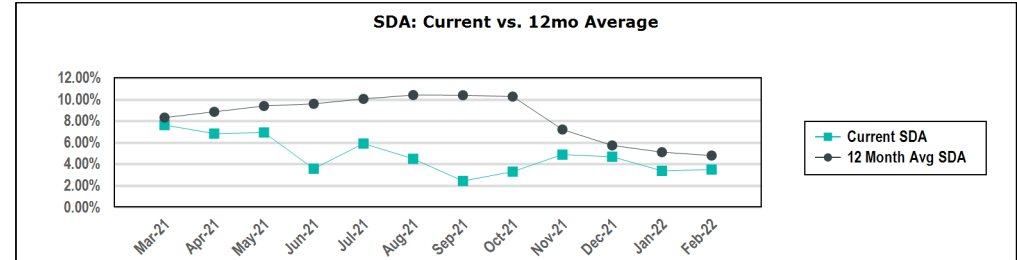
CDR

Current Month 0.800 %
 3 Month Average 0.922 %
 12 Month Average 1.381 %



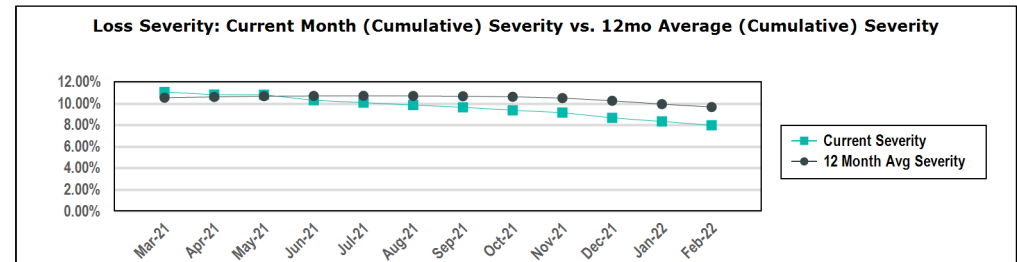
SDA

Current Month 3.508 %
 3 Month Average 3.870 %
 12 Month Average 4.814 %



Loss Severity

Current Month (Cumulative) 7.995 %
 3 Month Average (Cumulative) 8.341 %
 12 Month Average (Cumulative) 9.691 %



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

Distribution Date: 25-Feb-2022
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Prepayment Rates

Summary

SMM

Current Month	2.413 %
3 Month Average	2.552 %
12 Month Average	3.291 %

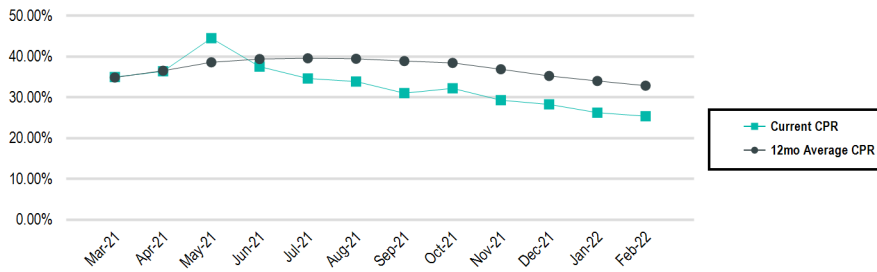
CPR

Current Month	25.402 %
3 Month Average	26.658 %
12 Month Average	32.889 %

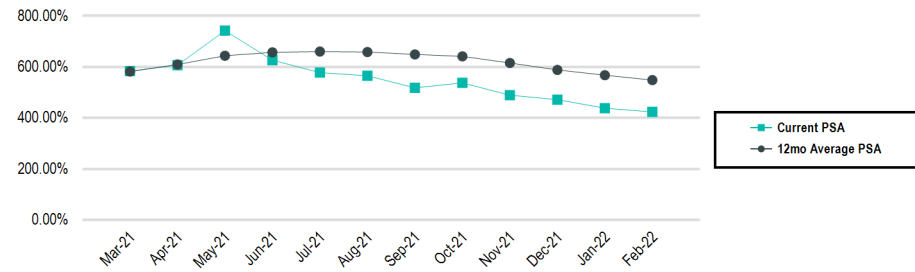
PSA

Current Month	423.368 %
3 Month Average	444.305 %
12 Month Average	548.154 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	2.409 %
3 Month Average	2.445 %
12 Month Average	3.132 %

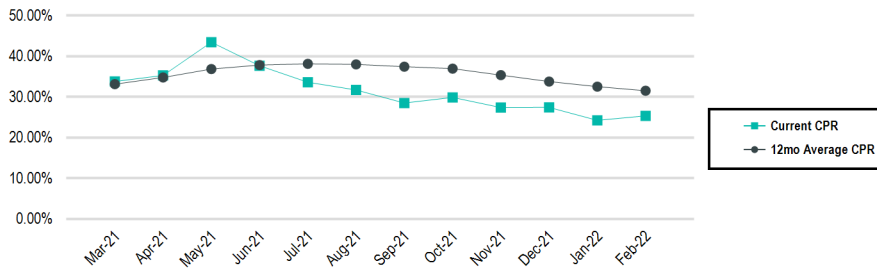
CPR

Current Month	25.366 %
3 Month Average	25.693 %
12 Month Average	31.546 %

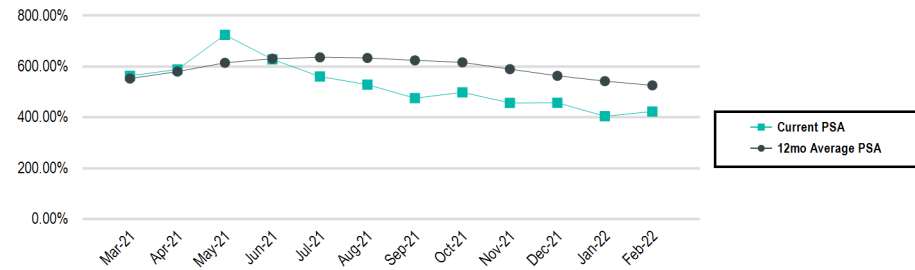
PSA

Current Month	422.774 %
3 Month Average	428.209 %
12 Month Average	525.765 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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



Distribution Date: 25-Feb-2022
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Prepayment Rates

Group 2

SMM

Current Month	2.421 %
3 Month Average	2.783 %
12 Month Average	3.629 %

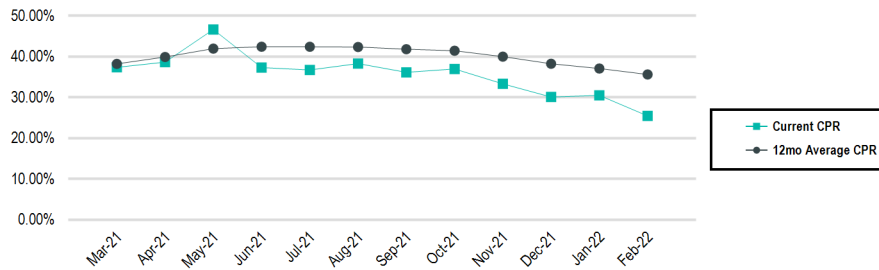
CPR

Current Month	25.480 %
3 Month Average	28.698 %
12 Month Average	35.640 %

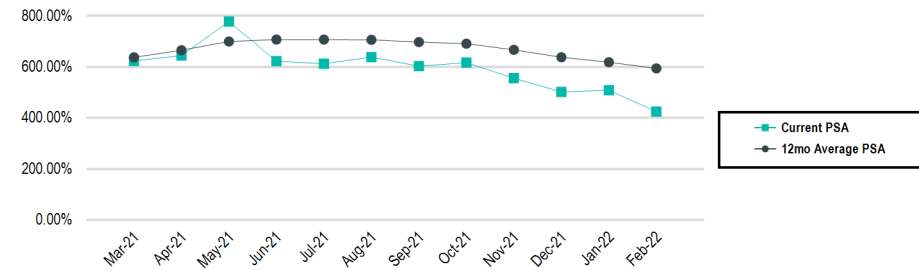
PSA

Current Month	424.673 %
3 Month Average	478.308 %
12 Month Average	593.998 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Distribution Date: 25-Feb-2022
09-Feb-2022 12:50:56 PM

Connecticut Avenue Securities

Credit-Linked Notes

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.