

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 2015-C01



Distribution Date: 26-Jul-2021
08-Jul-2021 7:29:25 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H	NA	06/30/2021	0.00000 %	5,807,777,105.24	0.00	210,743,706.82	0.00	5,597,033,398.41	210,743,706.82	0.00
1M-1	30711XAS3	07/23/2021	1.59150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	06/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAT1	07/23/2021	4.39150 %	122,408,075.04	462,894.64	7,237,817.98	0.00	115,170,257.07	7,700,712.62	0.00
1M-2H	NA	06/30/2021	0.00000 %	6,525,725.64	0.00	385,857.01	0.00	6,139,868.63	385,857.01	0.00
1B-H	NA	06/30/2021	0.00000 %	91,084,439.54	0.00	0.00	(2,257,346.96)	93,341,786.50	0.00	32,212,913.50
2A-H	NA	06/30/2021	0.00000 %	2,761,415,536.09	0.00	110,172,980.57	0.00	2,651,242,555.53	110,172,980.57	0.00
2M-1	30711XAU8	07/23/2021	1.59150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	06/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAV6	07/23/2021	4.64150 %	7,291,375.44	29,142.51	4,068,793.48	0.00	3,222,581.96	4,097,935.99	0.00
2M-2H	NA	06/30/2021	0.00000 %	386,618.75	0.00	215,744.18	0.00	170,874.56	215,744.18	0.00
2B-H	NA	06/30/2021	0.00000 %	104,687,582.29	0.00	0.00	(685,477.48)	105,373,059.77	0.00	26,254,955.23
Totals				8,901,576,458.03	492,037.15	332,824,900.04	(2,942,824.44)	8,571,694,382.43	333,316,937.19	58,467,868.73

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.

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Series 2015-C01



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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	5,807,777,105.24	13,638,111.06	197,105,595.75	0.00	0.00	210,743,706.82	5,597,033,398.41	0.18478112	210,743,706.82
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	122,408,075.04	490,508.18	6,747,309.80	0.00	0.00	7,237,817.98	115,170,257.07	0.22084421	7,237,817.98
1M-2H	27,801,809.00	6,525,725.64	26,149.60	359,707.42	0.00	0.00	385,857.01	6,139,868.63	0.22084421	385,857.01
1B-H	125,554,700.00	91,084,439.54	0.00	0.00	0.00	(2,257,346.96)	(2,257,346.96)	93,341,786.50	0.74343522	0.00
2A-H	18,098,852,025.00	2,761,415,536.09	6,142,374.45	104,030,606.11	0.00	0.00	110,172,980.57	2,651,242,555.53	0.14648678	110,172,980.57
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	7,291,375.44	237,355.61	3,831,437.88	0.00	0.00	4,068,793.48	3,222,581.96	0.00859355	4,068,793.48
2M-2H	19,884,044.00	386,618.75	12,585.57	203,158.61	0.00	0.00	215,744.18	170,874.56	0.00859355	215,744.18
2B-H	131,628,015.00	104,687,582.29	0.00	0.00	0.00	(685,477.48)	(685,477.48)	105,373,059.77	0.80053672	0.00
Totals	50,192,676,912.00	8,901,576,458.03	20,547,084.47	312,277,815.57	0.00	(2,942,824.44)	329,882,075.60	8,571,694,382.43	0.17077580	332,824,900.04

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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	191.73864164	0.45025021	6.50726750	0.00000000	0.00000000	6.95751771	184.78112393	0.18478112	6.95751771
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	234.72305856	0.94057177	12.93827383	0.00000000	0.00000000	13.87884560	220.84421298	0.22084421	13.87884560
1M-2H	27,801,809.00	234.72305849	0.94057189	12.93827391	0.00000000	0.00000000	13.87884544	220.84421305	0.22084421	13.87884544
1B-H	125,554,700.00	725.45623175	0.00000000	0.00000000	0.00000000	(17.97899210)	(17.97899210)	743.43522385	0.74343522	0.00000000
2A-H	18,098,852,025.00	152.57407112	0.33937923	5.74791185	0.00000000	0.00000000	6.08729108	146.48678004	0.14648678	6.08729108
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	19.44366784	0.63294829	10.21716768	0.00000000	0.00000000	10.85011595	8.59355189	0.00859355	10.85011595
2M-2H	19,884,044.00	19.44366800	0.63294821	10.21716759	0.00000000	0.00000000	10.85011580	8.59355169	0.00859355	10.85011580
2B-H	131,628,015.00	795.32903607	0.00000000	0.00000000	0.00000000	(5.20768683)	(5.20768683)	800.53672290	0.80053672	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	5,807,777,105.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,597,033,398.41
1M-1	N/A	N/A	1.59150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	06/25/21 - 07/25/21	31	4.39150 %	122,408,075.04	462,894.64	0.00	0.00	0.00	0.00	462,894.64	0.00	115,170,257.07
1M-2H	N/A	N/A	0.00000 %	6,525,725.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,139,868.63
1B-H	N/A	N/A	0.00000 %	91,084,439.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	93,341,786.50
2A-H	N/A	N/A	0.00000 %	2,761,415,536.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,651,242,555.53
2M-1	N/A	N/A	1.59150 %	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	06/25/21 - 07/25/21	31	4.64150 %	7,291,375.44	29,142.51	0.00	0.00	0.00	0.00	29,142.51	0.00	3,222,581.96
2M-2H	N/A	N/A	0.00000 %	386,618.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	170,874.56
2B-H	N/A	N/A	0.00000 %	104,687,582.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	105,373,059.77
Totals					492,037.15	0.00	0.00	0.00	0.00	492,037.15	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 %	191.73864164	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	184.78112393
1M-1	402,500,000.00	1.59150 %	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	4.39150 %	234.72305856	0.88762155	0.00000000	0.00000000	0.00000000	0.00000000	0.88762155	0.00000000	220.84421298
1M-2H	27,801,809.00	0.00000 %	234.72305849	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	220.84421305
1B-H	125,554,700.00	0.00000 %	725.45623175	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	743.43522385
2A-H	18,098,852,025.00	0.00000 %	152.57407112	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	146.48678004
2M-1	169,500,000.00	1.59150 %	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	4.64150 %	19.44366784	0.07771336	0.00000000	0.00000000	0.00000000	0.00000000	0.07771336	0.00000000	8.59355189
2M-2H	19,884,044.00	0.00000 %	19.44366800	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	8.59355169
2B-H	131,628,015.00	0.00000 %	795.32903607	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	800.53672290

(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	8,874,990.83
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	2,942,824.44
Total Deposits	11,817,815.27
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	11,798,648.61
Total Withdrawals (Pool Distribution Amount)	11,817,815.27
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	0.091500%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	216,110,034.85
Total Principal Reduction Cumulative	25,576,989,497.37
Scheduled Principal Current	14,154,768.84
Scheduled Principal Cumulative	2,206,172,905.46
Unscheduled Principal Current	204,212,612.97
Unscheduled Principal Cumulative	23,338,603,678.41
Senior Reduction Amount	210,743,706.82
Subordinate Reduction Amount	7,623,674.99
Calculated Recovery Principal Amount	9,503,096.45
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	2,257,346.96
Group 2	
Total Principal Reduction Current	113,772,040.75
Total Principal Reduction Cumulative	16,043,993,032.19
Scheduled Principal Current	6,392,315.63
Scheduled Principal Cumulative	1,198,068,818.11
Unscheduled Principal Current	108,065,202.60
Unscheduled Principal Cumulative	14,819,669,258.85
Senior Reduction Amount	110,172,980.57
Subordinate Reduction Amount	4,284,537.66
Calculated Recovery Principal Amount	4,879,266.90
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	685,477.48
Informational Reporting	
Group 1	
At Issuance Loan Count	146212
Period Beginning Loan Count	39923
Period Reference Pool Removal Loan Count	1221
Period Ending Loan Count	38779

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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	5,811,685,311.21
Period PIF Loan Count Current	1182
PIF Loan Count Cumulative	105583
Period PIF Loan UPB Current	205,069,054.76
PIF Loan UPB Cumulative	22,252,251,962.09
Period Partial Prepayment Amount	(9,599,947.85)
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	39
D180 Credit Event Loan Count Cumulative	1697
D180 Credit Event Actual Balance Curr	7,264,335.31
D180 Credit Event Actual Balance Cum	316,857,867.54
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	89
Reversed Credit Event Loan Count Cumulative	509
Reversed Credit Event Amount Current	18,551,070.15
Reversed Credit Event Amount Cumulative	103,849,354.04
Credit Event Amount Current	7,264,335.31
Credit Event Amount Cumulative	318,007,945.17
Total Active Modified Loan Count	232
Total Active Modified Loan UPB	36,396,869.42
Group 2	
At Issuance Loan Count	88416
Period Beginning Loan Count	18996
Period Reference Pool Removal Loan Count	660
Period Ending Loan Count	18375
UPB at Origination	19,272,882,000.00
UPB at Issuance	18,804,002,104.35
UPB Actual Current	2,760,009,072.16

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	636
PIF Loan Count Cumulative	68770
Period PIF Loan UPB Current	108,415,378.42
PIF Loan UPB Cumulative	14,379,671,217.21
Period Partial Prepayment Amount	(4,884,043.29)
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	24
D180 Credit Event Loan Count Cumulative	1194
D180 Credit Event Actual Balance Curr	4,193,789.42
D180 Credit Event Actual Balance Cum	222,956,082.30
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	43
Reversed Credit Event Loan Count Cumulative	279
Reversed Credit Event Amount Current	7,621,176.81
Reversed Credit Event Amount Cumulative	52,694,132.91
Credit Event Amount Current	4,193,789.42
Credit Event Amount Cumulative	225,294,787.58
Total Active Modified Loan Count	215
Total Active Modified Loan UPB	37,594,491.33
Structural Reporting	
Group 1	
Senior Percentage	96.349938%
Subordinate Percentage	3.650062%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 2%]	0.035958%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.013130%
Prior Cum Net Credit Event Percentage	1.049088%
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	96.089974%
Subordinate Percentage	3.910026%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.018227%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.198122%
Prior Cum Net Credit Event Percentage	1.216348%
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 %	3.650000 %	3.690000 %
1M-1	0.00	0.00	2.150000 %	3.650000 %	3.690000 %
1M-1H	0.00	0.00	2.150000 %	3.650000 %	3.690000 %
1M-2	0.00	0.00	0.400000 %	1.510000 %	1.610000 %
1M-2H	0.00	0.00	0.400000 %	1.510000 %	1.610000 %
1B-H	0.00	2,257,346.96	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	3.910000 %	3.940000 %
2M-1	0.00	0.00	2.800000 %	3.910000 %	3.940000 %
2M-1H	0.00	0.00	2.800000 %	3.910000 %	3.940000 %
2M-2	0.00	0.00	0.700000 %	3.640000 %	3.820000 %
2M-2H	0.00	0.00	0.700000 %	3.640000 %	3.820000 %
2B-H	0.00	685,477.48	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

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Connecticut Avenue Securities

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	550	86,196,804.49	0.962312 %	1.005598 %
60 Days	134	20,231,773.20	0.234454 %	0.236030 %
90 Days	76	11,404,417.22	0.132974 %	0.133047 %
120 Days	63	11,988,291.15	0.110229 %	0.139859 %
150 Days	63	11,322,822.48	0.110229 %	0.132095 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	886	141,144,108.54	1.550198 %	1.646630 %

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Connecticut Avenue Securities

Credit-Linked Notes

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	336	51,420,199.42	0.866448 %	0.884773 %
60 Days	83	12,482,943.85	0.214033 %	0.214790 %
90 Days	49	7,517,968.47	0.126357 %	0.129360 %
120 Days	35	7,357,640.26	0.090255 %	0.126601 %
150 Days	40	6,372,820.93	0.103149 %	0.109655 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	543	85,151,572.93	1.400242 %	1.465179 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	214	34,776,605.07	1.164626 %	1.260018 %
60 Days	51	7,748,829.35	0.277551 %	0.280754 %
90 Days	27	3,886,448.75	0.146939 %	0.140813 %
120 Days	28	4,630,650.89	0.152381 %	0.167777 %
150 Days	23	4,950,001.55	0.125170 %	0.179347 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	343	55,992,535.61	1.866667 %	2.028708 %

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Distribution Date: 26-Jul-2021
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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	52	10,166,163.10	868,731.98	0.015 %	76	16,342,124.04	(3,126,078.94)	(0.054 %)	128	26,508,287.14	(2,257,346.96)	(0.039 %)
Group 2	28	4,980,257.82	681,464.21	0.025 %	39	7,183,475.42	(1,366,941.69)	(0.050 %)	67	12,163,733.24	(685,477.48)	(0.025 %)
Total	80	15,146,420.92	1,550,196.19	0.018 %	115	23,525,599.46	(4,493,020.63)	(0.052 %)	195	38,672,020.38	(2,942,824.44)	(0.034 %)

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	0026956882	454,000.00	3.990 %	CA	80.00	360	413,022.24	Active	(79,220.93)	(39,610.46)
Group 1	0026957105	420,000.00	0.000 %	MA	70.00	360	352,101.35	06/30/2021	70,420.27	70,420.27
Group 1	0026958123	300,000.00	0.000 %	CA	69.00	360	261,421.16	06/30/2021	52,284.23	52,284.23
Group 1	0026960516	340,000.00	4.250 %	CA	74.00	360	309,230.81	Active	(59,476.93)	(17,202.02)
Group 1	0026961137	294,000.00	4.375 %	NY	70.00	360	266,850.98	Active	(51,366.99)	0.00
Group 1	0026961161	311,000.00	4.375 %	NY	75.00	360	277,379.69	Active	(54,550.66)	(27,275.33)
Group 1	0026961348	225,000.00	4.375 %	NJ	72.00	360	208,148.94	Active	(38,658.08)	(11,180.76)
Group 1	0026962528	390,000.00	5.125 %	CA	62.00	360	371,082.63	Active	(69,376.80)	(20,065.28)
Group 1	0026963202	49,000.00	4.875 %	PA	80.00	360	46,373.22	Active	(8,602.41)	(2,488.00)
Group 1	0026964791	75,000.00	0.000 %	MS	72.00	360	64,462.81	06/30/2021	12,892.56	12,892.56
Group 1	0026965076	417,000.00	3.875 %	CA	72.00	360	370,027.80	Active	(72,568.16)	0.00
Group 1	0026966933	102,000.00	0.000 %	MO	80.00	360	89,818.27	11/30/2020	(17,963.65)	(5,195.48)
Group 1	0026967149	202,000.00	4.625 %	PA	72.00	360	189,507.40	Active	(35,473.49)	(10,259.71)
Group 1	0026967696	281,000.00	4.250 %	OH	80.00	360	253,881.91	Active	(48,965.77)	(24,482.88)
Group 1	0026969073	243,000.00	4.250 %	CA	78.00	360	203,309.31	Active	(38,442.68)	(11,118.46)
Group 1	0026970108	164,000.00	4.500 %	TX	80.00	360	153,327.61	Active	(28,894.98)	(14,447.49)
Group 1	0026970265	77,000.00	5.125 %	AZ	80.00	360	73,963.38	Active	(13,669.74)	(6,834.87)
Group 1	0026971079	94,000.00	4.750 %	FL	75.00	360	81,822.51	Active	(15,226.54)	(7,613.27)
Group 1	0026971976	141,000.00	4.625 %	NV	69.00	360	130,428.05	Active	(24,904.26)	(12,452.13)
Group 1	0026972776	110,000.00	%	FL	75.00	360	96,110.21	10/31/2020	(19,222.04)	(9,611.02)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 26-Jul-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	0026973477	202,000.00	0.000 %	OK	74.00	360	119,277.65	06/30/2021	23,855.53	23,855.53
Group 1	0026973544	392,000.00	0.000 %	NY	75.00	360	330,055.91	06/30/2021	66,011.18	66,011.18
Group 1	0026974486	380,000.00	3.500 %	NJ	80.00	360	335,171.56	Active	(64,483.90)	(18,650.15)
Group 1	0026974864	257,000.00	0.000 %	CA	72.00	360	220,683.62	06/30/2021	44,136.72	44,136.72
Group 1	0026975027	417,000.00	0.000 %	NY	67.00	360	364,516.67	06/30/2021	72,903.33	72,903.33
Group 1	0026975166	478,000.00	3.750 %	CA	66.00	360	426,042.63	Active	(82,720.50)	(41,360.25)
Group 1	0026977779	578,000.00	3.625 %	NJ	62.00	360	475,961.61	Active	(91,792.64)	(45,896.32)
Group 1	0026977850	319,000.00	3.625 %	NY	75.00	360	262,072.83	Active	(52,329.28)	(26,164.64)
Group 1	0026978644	250,000.00	4.250 %	CA	79.00	360	231,678.47	Active	(43,733.10)	(12,648.56)
Group 1	0026980307	350,000.00	0.000 %	NY	67.00	360	284,083.02	06/30/2021	56,816.60	56,816.60
Group 1	0026981269	417,000.00	4.375 %	FL	78.00	360	374,716.04	Active	(72,297.44)	(36,148.72)
Group 1	0026982040	126,000.00	4.625 %	GA	80.00	360	114,386.81	Active	(22,045.50)	0.00
Group 1	0026982123	104,000.00	0.000 %	NJ	80.00	360	89,878.57	06/30/2021	17,975.71	17,975.71
Group 1	0026982571	100,000.00	0.000 %	TX	67.00	360	87,866.75	06/30/2021	17,573.35	17,573.35
Group 1	0026983823	245,000.00	4.750 %	TN	80.00	360	228,545.34	Active	(43,245.84)	(21,622.92)
Group 1	0026985519	150,000.00	5.250 %	FL	80.00	360	142,394.63	Active	(26,736.54)	(13,368.27)
Group 1	0026985806	198,000.00	4.250 %	NY	80.00	360	186,737.80	Active	(34,566.52)	(9,997.39)
Group 1	0026988517	179,000.00	4.750 %	PR	80.00	360	164,519.37	Active	(31,728.90)	(15,864.45)
Group 1	0026988730	89,000.00	0.000 %	NC	70.00	360	74,723.15	06/30/2021	14,944.63	14,944.63
Group 1	0026988753	86,000.00	0.000 %	IL	75.00	360	74,556.69	06/30/2021	14,911.34	14,911.34
Group 1	0026991020	126,000.00	0.000 %	CA	75.00	360	116,640.60	12/31/2020	(23,328.12)	0.00
Group 1	0026995244	179,000.00	0.000 %	MI	75.00	360	154,851.78	06/30/2021	30,970.36	30,970.36
Group 1	0026996103	375,000.00	4.500 %	CO	75.00	360	339,107.52	Active	(65,385.93)	0.00
Group 1	0026996495	168,000.00	0.000 %	FL	63.00	360	136,825.48	02/28/2021	(27,365.10)	0.00
Group 1	0026997143	130,000.00	5.125 %	PA	80.00	360	118,318.97	Active	(22,896.18)	0.00
Group 1	0026998795	258,000.00	0.000 %	CA	63.00	360	218,795.33	06/30/2021	43,759.07	43,759.07
Group 1	0026999746	205,000.00	0.000 %	NY	62.00	360	174,658.74	06/30/2021	34,931.75	34,931.75
Group 1	0027000103	580,000.00	0.000 %	HI	62.00	360	451,145.90	06/30/2021	90,229.18	90,229.18
Group 1	0027001323	268,000.00	0.000 %	FL	80.00	360	238,457.76	06/30/2021	47,691.55	47,691.55
Group 1	0027001498	180,000.00	4.875 %	TN	80.00	360	168,495.05	Active	(31,947.32)	(9,239.86)
Group 1	0027001510	200,000.00	4.875 %	NC	76.00	360	179,996.97	Active	(34,489.40)	(9,975.08)
Group 1	0027003006	43,000.00	0.000 %	LA	80.00	360	39,985.81	06/30/2021	7,997.16	7,997.16
Group 1	0027003471	345,000.00	4.500 %	HI	71.00	360	318,677.71	Active	(60,201.30)	(30,100.65)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 26-Jul-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	0027006147	158,000.00	0.000 %	NJ	70.00	360	138,112.28	06/30/2021	27,622.46	27,622.46
Group 1	0027006751	179,000.00	0.000 %	MN	80.00	360	155,248.66	06/30/2021	31,049.73	31,049.73
Group 1	0027008517	207,000.00	0.000 %	CA	80.00	360	180,241.79	06/30/2021	36,048.36	36,048.36
Group 1	0027009939	152,000.00	4.250 %	TX	80.00	360	133,321.37	Active	(26,084.48)	0.00
Group 1	0027010117	257,000.00	4.250 %	TX	78.00	360	222,679.62	Active	(43,034.97)	0.00
Group 1	0027010885	87,000.00	5.125 %	WI	80.00	360	82,125.77	Active	(15,478.24)	(4,476.64)
Group 1	0027011823	130,000.00	0.000 %	PA	80.00	360	113,162.46	06/30/2021	22,632.49	22,632.49
Group 1	0027011885	140,000.00	4.625 %	VA	80.00	360	127,171.37	Active	(24,581.07)	0.00
Group 1	0027011933	134,000.00	4.500 %	CA	80.00	360	130,617.80	Active	(24,195.77)	(12,097.89)
Group 1	0027012483	134,000.00	0.000 %	PA	69.00	360	117,307.08	06/30/2021	23,461.42	23,461.42
Group 1	0027012564	121,000.00	4.500 %	VA	61.00	360	114,027.21	Active	(21,361.31)	(10,680.66)
Group 1	0027013007	148,000.00	4.500 %	IL	80.00	360	128,164.25	Active	(24,990.03)	0.00
Group 1	0027017838	176,000.00	5.125 %	OR	80.00	360	167,093.44	Active	(31,383.14)	(9,076.69)
Group 1	0027018397	400,000.00	0.000 %	CA	80.00	360	349,750.20	04/30/2021	(69,950.04)	0.00
Group 1	0027020317	383,000.00	%	NY	75.00	360	327,800.62	10/31/2020	(65,560.12)	(32,780.06)
Group 1	0027022783	171,000.00	4.875 %	NC	80.00	360	161,774.02	Active	(30,307.06)	(8,765.46)
Group 1	0027024983	326,000.00	%	FL	70.00	360	283,383.00	10/31/2020	(56,676.60)	(28,338.30)
Group 1	0027025078	262,000.00	0.000 %	CA	79.00	360	230,997.65	06/30/2021	46,199.53	46,199.53
Group 1	0027026056	378,000.00	0.000 %	CA	80.00	360	323,925.00	06/30/2021	64,785.00	64,785.00
Group 1	0027027186	100,000.00	5.500 %	TX	80.00	360	100,603.72	Active	(17,673.25)	(8,836.62)
Group 1	0027027657	154,000.00	4.250 %	MI	80.00	360	141,309.63	Active	(26,405.17)	(7,636.95)
Group 1	0027031092	534,000.00	3.750 %	NY	78.00	360	485,169.42	Active	(92,795.07)	(46,397.54)
Group 1	0027032197	239,000.00	5.250 %	AZ	80.00	360	228,495.60	Active	(42,802.50)	(21,401.25)
Group 1	0027033084	255,000.00	4.875 %	SC	80.00	360	241,786.85	Active	(45,465.23)	(22,732.62)
Group 1	0027034053	269,000.00	4.875 %	CA	70.00	360	254,697.04	Active	(47,780.57)	(23,890.28)
Group 1	0027034295	298,000.00	5.125 %	CA	70.00	360	259,267.40	Active	(53,050.15)	0.00
Group 1	0027034546	196,000.00	4.750 %	NY	69.00	360	185,940.50	Active	(34,820.03)	(17,410.01)
Group 1	0027034604	300,000.00	4.250 %	VA	80.00	360	254,778.70	Active	(52,522.67)	(26,261.34)
Group 1	0027036064	278,000.00	4.625 %	NY	70.00	360	256,740.75	Active	(49,198.32)	(14,229.23)
Group 1	0027036726	200,000.00	4.500 %	TX	80.00	360	182,642.67	Active	(35,237.72)	(10,191.52)
Group 1	0027040042	266,000.00	4.250 %	SC	80.00	360	242,927.81	Active	(46,540.62)	0.00
Group 1	0027043809	45,000.00	5.375 %	OK	75.00	360	42,072.09	Active	(7,989.24)	(2,310.66)
Group 1	0027044715	95,000.00	0.000 %	LA	62.00	360	82,567.37	06/30/2021	16,513.47	16,513.47

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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	0027045182	230,000.00	4.625 %	TX	80.00	360	213,252.79	Active	(40,797.78)	(20,398.89)
Group 1	0027047426	335,000.00	4.250 %	NY	78.00	360	303,971.35	Active	(58,459.05)	0.00
Group 1	0027048852	140,000.00	0.000 %	OK	80.00	360	122,734.68	06/30/2021	24,546.94	24,546.94
Group 1	0027048890	133,000.00	4.875 %	MT	80.00	360	121,932.09	Active	(22,778.62)	(6,588.07)
Group 1	0027050708	202,000.00	0.000 %	PA	80.00	360	177,194.11	06/30/2021	35,438.82	35,438.82
Group 1	0027053642	200,000.00	4.375 %	FL	80.00	360	186,427.04	Active	(35,290.04)	(17,645.02)
Group 1	0027054159	392,000.00	0.000 %	TX	80.00	360	344,034.06	06/30/2021	72,523.98	72,523.98
Group 1	0027054270	307,000.00	4.490 %	TX	75.00	360	267,071.19	Active	(52,500.29)	0.00
Group 1	0027057032	129,000.00	5.250 %	IN	80.00	360	121,355.81	Active	(23,020.25)	(11,510.13)
Group 1	0027057981	106,000.00	0.000 %	CO	80.00	360	84,826.62	06/30/2021	16,965.32	16,965.32
Group 1	0027058231	74,000.00	4.875 %	CT	80.00	360	63,507.69	Active	(13,033.91)	(3,769.69)
Group 1	0027060420	138,000.00	5.125 %	TX	80.00	360	125,518.70	Active	(24,170.82)	0.00
Group 1	0027062231	100,000.00	0.000 %	FL	80.00	360	85,974.25	06/30/2021	17,194.85	17,194.85
Group 1	0027064610	221,000.00	%	FL	70.00	360	194,951.32	10/31/2020	(38,990.26)	(19,495.13)
Group 1	0027065723	180,000.00	0.000 %	FL	80.00	360	156,852.06	06/30/2021	31,370.41	31,370.41
Group 1	0027068169	376,000.00	0.000 %	CA	80.00	360	331,352.75	09/30/2020	(66,270.55)	(33,135.28)
Group 1	0027068807	401,000.00	0.000 %	FL	75.00	360	353,704.33	06/30/2021	70,740.87	70,740.87
Group 1	0027068918	272,000.00	4.750 %	HI	64.00	360	248,542.22	Active	(47,938.28)	(13,864.80)
Group 1	0027068993	126,000.00	4.625 %	TX	80.00	360	100,938.35	Active	(19,420.33)	0.00
Group 1	0027069288	275,000.00	4.750 %	CA	74.00	360	260,588.09	Active	(48,784.86)	(24,392.43)
Group 1	0027073367	149,000.00	%	NY	80.00	360	130,990.27	10/31/2020	(26,250.42)	(13,125.21)
Group 1	0027073624	235,000.00	0.000 %	WY	80.00	360	206,235.38	06/30/2021	41,247.08	41,247.08
Group 1	0027080365	104,000.00	0.000 %	IN	80.00	360	89,263.11	06/30/2021	17,852.62	17,852.62
Group 1	0027080952	74,000.00	5.125 %	OK	75.00	360	55,260.87	Active	(10,677.34)	(5,338.67)
Group 1	0027080954	72,000.00	5.125 %	CA	80.00	360	68,160.72	Active	(12,839.04)	(3,713.33)
Group 1	0027081610	147,000.00	4.625 %	LA	75.00	360	133,817.16	Active	(26,104.48)	(13,052.24)
Group 1	0027081906	280,000.00	4.750 %	CA	80.00	360	255,850.99	Active	(47,343.23)	(23,671.61)
Group 1	0027083452	253,000.00	4.750 %	PA	75.00	360	237,221.74	Active	(44,967.99)	(22,484.00)
Group 1	0027083910	256,000.00	0.000 %	PA	80.00	360	222,787.65	06/30/2021	44,557.53	44,557.53
Group 1	0027085883	417,000.00	4.500 %	MT	75.00	360	372,575.79	Active	(73,235.62)	0.00
Group 1	0027087075	315,000.00	4.250 %	TX	78.00	360	295,052.34	Active	(55,380.49)	(27,690.25)
Group 1	0027088043	204,000.00	5.000 %	OR	80.00	360	192,340.39	Active	(36,360.11)	(10,516.14)
Group 1	0027089300	626,000.00	4.875 %	CA	68.00	360	594,508.06	Active	(111,226.78)	(32,169.21)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 26-Jul-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	0027089770	375,000.00	%	NJ	80.00	360	311,969.20	10/31/2020	(62,393.84)	(31,196.92)
Group 1	0027091603	62,000.00	0.000 %	OK	75.00	360	54,873.43	06/30/2021	10,974.69	10,974.69
Group 1	0027092944	215,000.00	0.000 %	VA	69.00	360	179,088.61	06/30/2021	35,817.72	35,817.72
Group 1	0027095957	265,000.00	0.000 %	OR	80.00	360	229,925.76	01/31/2021	(45,985.15)	0.00
Group 1	0027097160	104,000.00	4.625 %	MD	69.00	360	99,308.29	Active	(19,078.59)	0.00
Group 1	0027101521	363,000.00	0.000 %	CO	80.00	360	320,895.93	11/30/2020	(64,179.19)	(18,562.02)
Group 1	0027102894	125,000.00	5.000 %	LA	77.00	360	110,908.13	Active	(22,437.92)	0.00
Group 1	0027103039	260,000.00	0.000 %	NJ	80.00	360	225,096.24	06/30/2021	45,019.25	45,019.25
Group 1	0027103825	355,000.00	4.500 %	TX	80.00	360	355,427.42	Active	(66,537.80)	(19,244.18)
Group 2	0026866614	304,000.00	3.750 %	NY	95.00	360	265,038.52	Active	(51,981.38)	0.00
Group 2	0026867620	269,000.00	4.875 %	CT	95.00	360	244,677.06	Active	(47,053.66)	(17,726.27)
Group 2	0026867623	359,000.00	0.000 %	GA	95.00	360	336,669.34	06/30/2021	67,333.87	67,333.87
Group 2	0026870497	163,000.00	3.875 %	SD	84.00	360	134,426.40	Active	(25,602.30)	0.00
Group 2	0026870983	246,000.00	3.750 %	AL	95.00	360	221,866.67	Active	(42,485.35)	(16,005.28)
Group 2	0026872711	113,000.00	5.250 %	CA	85.00	360	111,251.40	Active	(20,004.23)	(10,002.12)
Group 2	0026873333	171,000.00	0.000 %	CA	95.00	360	148,126.28	06/30/2021	29,625.26	29,625.26
Group 2	0026873509	171,000.00	4.375 %	CO	90.00	360	175,896.47	Active	(32,544.38)	0.00
Group 2	0026873652	161,000.00	4.750 %	TX	97.00	360	152,745.91	Active	(28,351.91)	0.00
Group 2	0026873951	58,000.00	0.000 %	FL	95.00	360	50,115.08	06/30/2021	10,023.02	10,023.02
Group 2	0026874356	128,000.00	4.250 %	GA	95.00	360	116,318.52	Active	(22,481.69)	(8,469.41)
Group 2	0026874999	119,000.00	3.500 %	MI	95.00	360	122,782.11	Active	(22,880.42)	(8,619.62)
Group 2	0026875746	363,000.00	%	CA	95.00	360	311,904.26	10/31/2020	(62,380.85)	(23,500.40)
Group 2	0026876208	292,000.00	3.875 %	NY	95.00	360	274,726.73	Active	(50,648.94)	0.00
Group 2	0026876699	247,000.00	0.000 %	IL	90.00	360	177,614.16	06/30/2021	35,522.83	35,522.83
Group 2	0026878801	324,000.00	0.000 %	NE	84.00	360	312,959.79	06/30/2021	62,591.96	40,425.43
Group 2	0026881299	118,000.00	3.875 %	TX	85.00	360	112,039.36	Active	(20,384.02)	(7,679.16)
Group 2	0026883228	95,000.00	5.125 %	PA	90.00	360	84,996.51	Active	(16,553.71)	0.00
Group 2	0026885181	261,000.00	4.750 %	FL	95.00	360	243,036.90	Active	(46,077.29)	0.00
Group 2	0026888959	254,000.00	4.750 %	PA	85.00	360	232,995.51	Active	(43,437.42)	(16,363.95)
Group 2	0026891746	220,000.00	4.625 %	OR	88.00	360	205,121.72	Active	(38,853.32)	(14,637.01)
Group 2	0026892283	338,000.00	0.000 %	VA	95.00	360	320,146.77	06/30/2021	64,029.35	64,029.35
Group 2	0026892462	56,000.00	0.000 %	OH	90.00	360	48,883.92	06/30/2021	9,776.78	9,776.78
Group 2	0026894460	275,000.00	4.500 %	FL	95.00	360	253,798.04	Active	(48,271.90)	0.00

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Credit-Linked Notes

Series 2015-C01



Distribution Date: 26-Jul-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 2	0026896773	218,000.00	3.875 %	SC	97.00	360	198,651.05	Active	(37,831.74)	0.00
Group 2	0026897317	271,000.00	0.000 %	IL	85.00	360	232,492.78	06/30/2021	46,498.56	46,498.56
Group 2	0026898168	149,000.00	4.625 %	SC	95.00	360	138,185.92	Active	(26,186.70)	0.00
Group 2	0026902389	363,000.00	0.000 %	NY	95.00	360	316,589.22	06/30/2021	63,317.84	63,317.84
Group 2	0026902837	254,000.00	4.625 %	FL	97.00	360	184,307.65	Active	(35,109.76)	0.00
Group 2	0026904358	123,000.00	4.875 %	TX	95.00	360	115,270.04	Active	(21,605.81)	0.00
Group 2	0026905220	265,000.00	4.250 %	PA	90.00	360	237,907.40	Active	(46,039.91)	0.00
Group 2	0026907077	186,000.00	4.875 %	LA	90.00	360	170,230.25	Active	(32,846.73)	0.00
Group 2	0026908746	231,000.00	0.000 %	LA	94.00	360	192,733.86	06/30/2021	38,546.77	38,546.77
Group 2	0026911043	120,000.00	0.000 %	PA	90.00	360	103,886.04	06/30/2021	20,777.21	20,777.21
Group 2	0026912018	180,000.00	0.000 %	IN	90.00	360	156,323.09	06/30/2021	31,264.62	31,264.62
Group 2	0026913335	247,000.00	4.625 %	FL	95.00	360	219,810.25	Active	(42,811.11)	0.00
Group 2	0026914696	181,000.00	5.125 %	NV	95.00	360	175,911.56	Active	(32,245.57)	(12,147.70)
Group 2	0026915587	275,000.00	0.000 %	FL	90.00	360	238,262.92	06/30/2021	47,652.58	47,652.58
Group 2	0026916084	138,000.00	0.000 %	WA	95.00	360	119,789.08	06/30/2021	23,957.82	23,957.82
Group 2	0026916622	70,000.00	0.000 %	OH	90.00	360	58,608.25	06/30/2021	11,721.65	11,721.65
Group 2	0026919410	130,000.00	5.125 %	NY	90.00	360	122,550.27	Active	(22,776.68)	0.00
Group 2	0026920434	212,000.00	4.875 %	TX	95.00	360	181,288.51	Active	(35,364.50)	0.00
Group 2	0026920957	137,000.00	0.000 %	MI	95.00	360	114,843.28	06/30/2021	22,968.66	22,968.66
Group 2	0026925334	67,000.00	0.000 %	WI	97.00	360	58,843.51	06/30/2021	11,768.70	11,768.70
Group 2	0026926104	171,000.00	0.000 %	PR	90.00	360	149,121.73	11/30/2020	(29,824.35)	0.00
Group 2	0026927069	187,000.00	0.000 %	CA	94.00	360	162,886.24	11/30/2020	(32,577.25)	0.00
Group 2	0026929813	113,000.00	4.625 %	MI	90.00	360	102,236.04	Active	(19,706.90)	0.00
Group 2	0026931010	118,000.00	5.250 %	CA	97.00	360	108,773.38	Active	(21,028.96)	0.00
Group 2	0026931301	366,000.00	4.625 %	MO	95.00	360	331,687.52	Active	(63,112.73)	0.00
Group 2	0026931735	193,000.00	0.000 %	VA	97.00	360	170,244.62	06/30/2021	34,048.92	34,048.92
Group 2	0026939864	221,000.00	0.000 %	MN	95.00	360	185,144.38	06/30/2021	37,028.88	37,028.88
Group 2	0026941576	225,000.00	4.600 %	OH	95.00	360	207,752.48	Active	(39,814.05)	0.00
Group 2	0026942121	189,000.00	0.000 %	SC	90.00	360	166,949.65	06/30/2021	33,389.93	33,389.93
Group 2	0026942463	162,000.00	4.625 %	CA	90.00	360	154,114.08	Active	(28,767.91)	(14,383.96)
Group 2	0026942533	361,000.00	4.875 %	NY	95.00	360	334,333.22	Active	(62,718.31)	0.00
Group 2	0026942584	50,000.00	4.750 %	IL	84.00	360	45,590.30	Active	(8,726.95)	0.00
Group 2	0026943328	166,000.00	4.750 %	KY	95.00	360	150,673.53	Active	(29,264.46)	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 26-Jul-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 2	0026944582	269,000.00	4.875 %	CA	90.00	360	245,142.87	Active	(47,665.07)	0.00
Group 2	0026946059	387,000.00	0.000 %	FL	97.00	360	340,837.99	06/30/2021	68,167.60	68,167.60
Group 2	0026947524	170,000.00	0.000 %	NE	94.00	360	147,147.49	06/30/2021	29,429.50	29,429.50
Group 2	0026950708	104,000.00	0.000 %	WI	95.00	360	91,102.75	06/30/2021	18,220.55	18,220.55
Group 2	0026951737	214,000.00	4.625 %	GA	97.00	360	200,146.14	Active	(37,914.88)	(14,283.47)
Group 2	0026951953	183,000.00	%	VA	95.00	360	162,556.17	10/31/2020	(32,511.23)	(12,247.78)
Group 2	0026952118	309,000.00	4.750 %	IN	94.00	360	282,113.05	Active	(54,305.76)	(20,458.32)
Group 2	0026952904	121,000.00	0.000 %	MI	92.00	360	105,475.17	06/30/2021	21,095.03	21,095.03
Group 2	0026953624	152,000.00	4.125 %	PR	85.00	360	132,993.58	Active	(26,631.45)	(10,032.73)
Group 2	0026954428	208,000.00	4.500 %	OR	97.00	360	192,088.50	Active	(36,853.83)	0.00

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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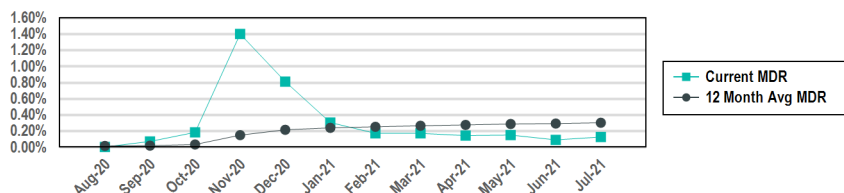
Realized Loss Report - Collateral

Summary

MDR

Current Month	0.129 %
3 Month Average	0.125 %
12 Month Average	0.305 %

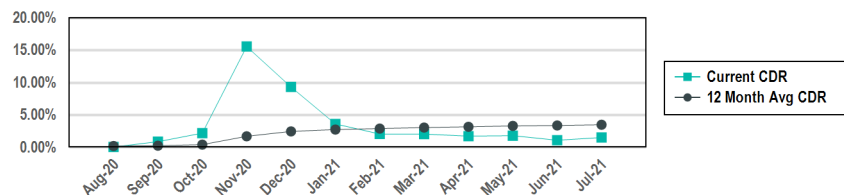
MDR: Current vs. 12mo Average



CDR

Current Month	1.531 %
3 Month Average	1.488 %
12 Month Average	3.510 %

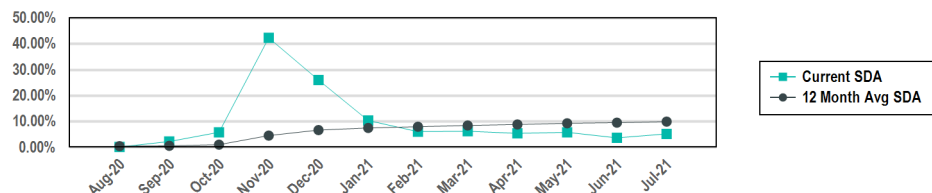
CDR: Current vs. 12mo Average



SDA

Current Month	5.232 %
3 Month Average	4.921 %
12 Month Average	9.979 %

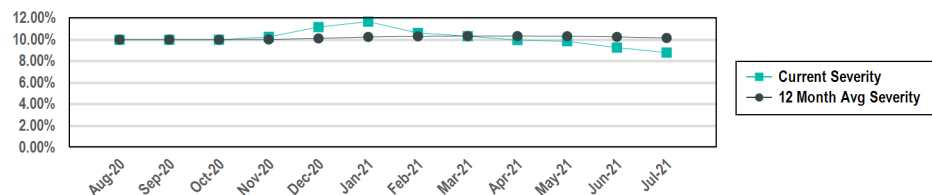
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative)	8.804 %
3 Month Average (Cumulative)	9.308 %
12 Month Average (Cumulative)	10.161 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



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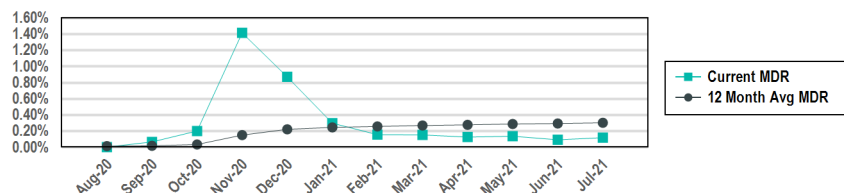
Realized Loss Report - Collateral

Group 1

MDR

Current Month	0.120 %
3 Month Average	0.118 %
12 Month Average	0.305 %

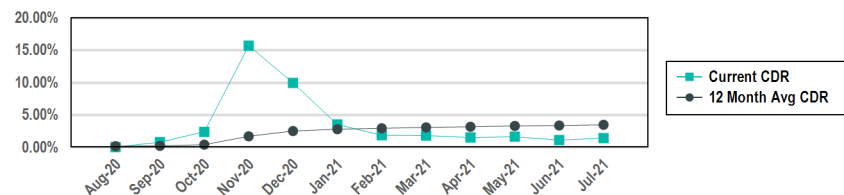
MDR: Current vs. 12mo Average



CDR

Current Month	1.433 %
3 Month Average	1.405 %
12 Month Average	3.501 %

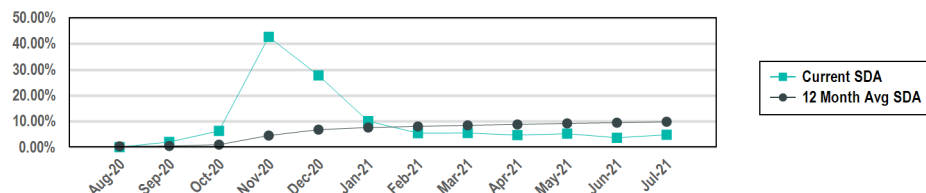
CDR: Current vs. 12mo Average



SDA

Current Month	4.898 %
3 Month Average	4.649 %
12 Month Average	9.935 %

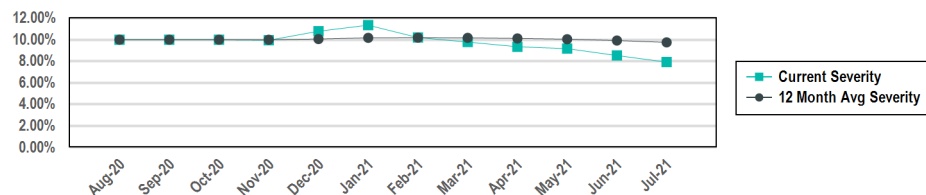
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative)	7.919 %
3 Month Average (Cumulative)	8.539 %
12 Month Average (Cumulative)	9.750 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



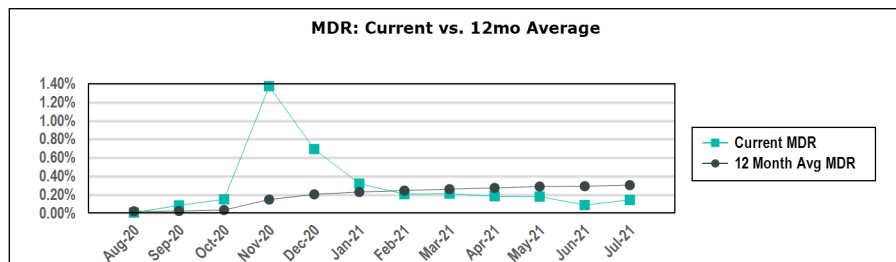
Distribution Date: 26-Jul-2021
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Realized Loss Report - Collateral

Group 2

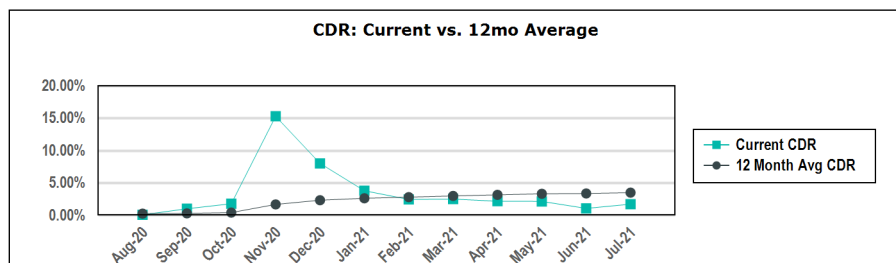
MDR

Current Month 0.146 %
3 Month Average 0.140 %
12 Month Average 0.306 %



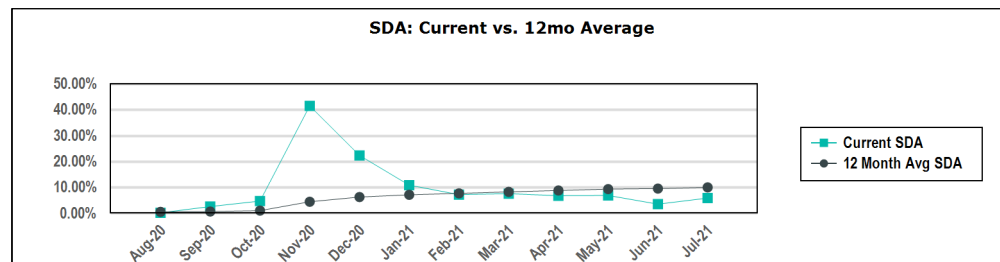
CDR

Current Month 1.737 %
3 Month Average 1.663 %
12 Month Average 3.529 %



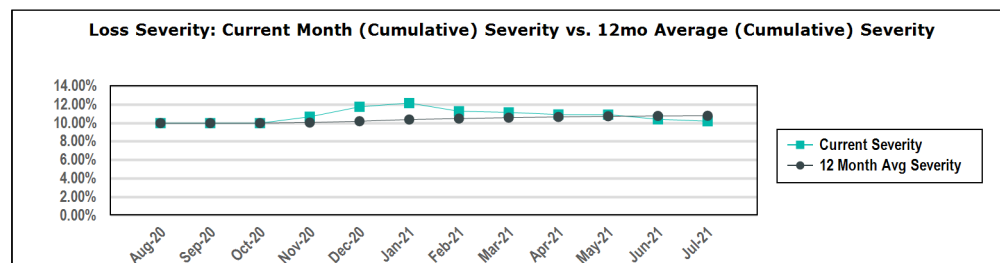
SDA

Current Month 5.929 %
3 Month Average 5.490 %
12 Month Average 10.076 %



Loss Severity

Current Month (Cumulative) 10.203 %
3 Month Average (Cumulative) 10.512 %
12 Month Average (Cumulative) 10.792 %



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

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Prepayment Rates

Summary

SMM

Current Month	3.483 %
3 Month Average	4.042 %
12 Month Average	4.138 %

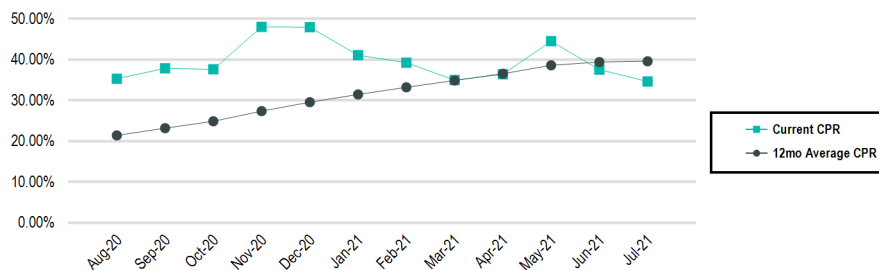
CPR

Current Month	34.651 %
3 Month Average	38.916 %
12 Month Average	39.610 %

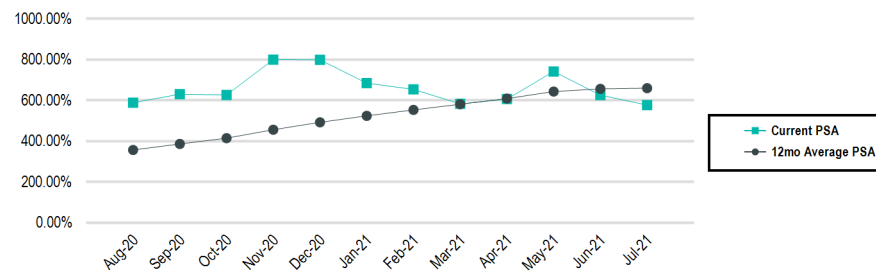
PSA

Current Month	577.513 %
3 Month Average	648.599 %
12 Month Average	660.168 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	3.358 %
3 Month Average	3.955 %
12 Month Average	3.948 %

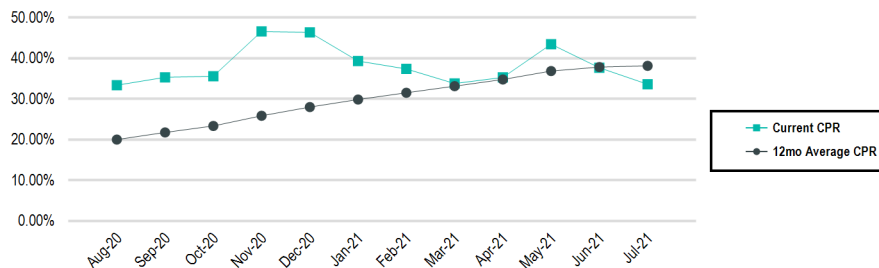
CPR

Current Month	33.629 %
3 Month Average	38.263 %
12 Month Average	38.163 %

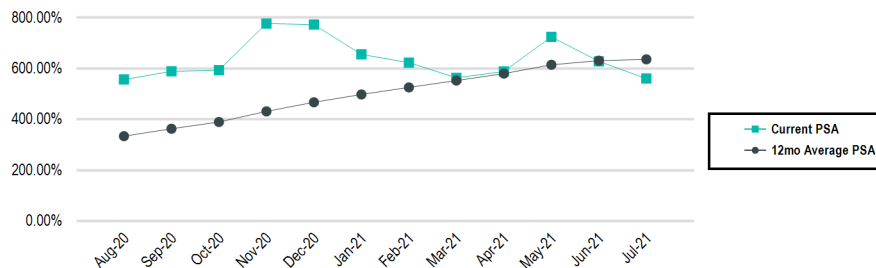
PSA

Current Month	560.491 %
3 Month Average	637.721 %
12 Month Average	636.053 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

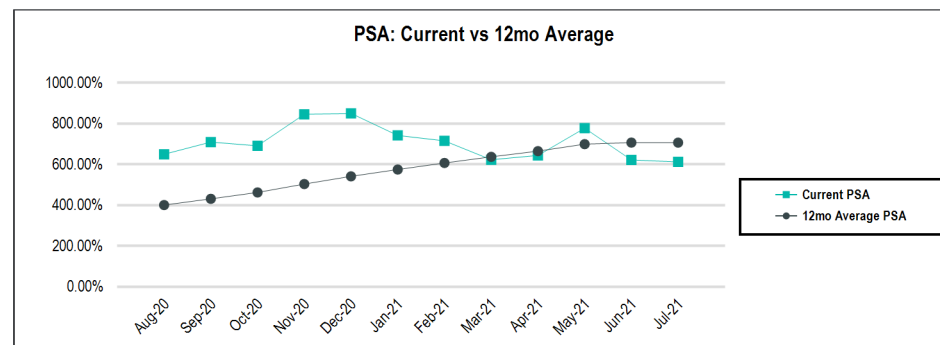
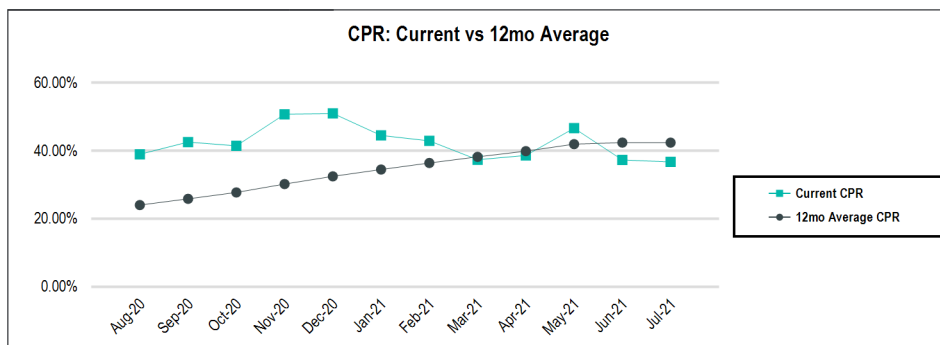
Current Month	3.745 %
3 Month Average	4.222 %
12 Month Average	4.523 %

CPR

Current Month	36.746 %
3 Month Average	40.247 %
12 Month Average	42.428 %

PSA

Current Month	612.435 %
3 Month Average	670.778 %
12 Month Average	707.131 %



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 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.