

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-Mar-2022
 09-Mar-2022 9:33:11 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	02/28/2022	0.00000 %	4,534,873,930.86	0.00	95,298,988.65	0.00	4,439,574,942.23	95,298,988.65	0.00
1M-1	30711XAS3	03/24/2022	1.68686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAT1	03/24/2022	4.48686 %	76,953,914.50	268,552.23	3,572,429.23	0.00	73,381,485.26	3,840,981.46	0.00
1M-2H	NA	02/28/2022	0.00000 %	4,102,508.21	0.00	190,450.61	0.00	3,912,057.60	190,450.61	0.00
1B-H	NA	02/28/2022	0.00000 %	102,241,377.51	0.00	0.00	(735,993.42)	102,977,370.93	0.00	22,577,329.07
2A-H	NA	02/28/2022	0.00000 %	2,053,824,914.78	0.00	43,865,093.71	0.00	2,009,959,821.07	43,865,093.71	0.00
2M-1	30711XAU8	03/24/2022	1.68686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAV6	03/24/2022	4.73686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	NA	02/28/2022	0.00000 %	91,559,911.74	0.00	1,873,290.71	(615,060.39)	90,301,681.42	1,873,290.71	18,571,770.22
Totals				6,863,556,557.60	268,552.23	144,800,252.91	(1,351,053.81)	6,720,107,358.51	145,068,805.14	41,149,099.29

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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	4,534,873,930.86	11,428,395.60	83,870,593.06	0.00	0.00	95,298,988.65	4,439,574,942.23	0.14656865	95,298,988.65
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	76,953,914.50	438,551.48	3,133,877.75	0.00	0.00	3,572,429.23	73,381,485.26	0.14071234	3,572,429.23
1M-2H	27,801,809.00	4,102,508.21	23,379.72	167,070.89	0.00	0.00	190,450.61	3,912,057.60	0.14071234	190,450.61
1B-H	125,554,700.00	102,241,377.51	0.00	0.00	0.00	(735,993.42)	(735,993.42)	102,977,370.93	0.82017934	0.00
2A-H	18,098,852,025.00	2,053,824,914.78	4,850,754.52	39,014,339.19	0.00	0.00	43,865,093.71	2,009,959,821.07	0.11105455	43,865,093.71
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	91,559,911.74	216,247.57	1,657,043.14	0.00	(615,060.39)	1,258,230.32	90,301,681.42	0.68603695	1,873,290.71
Totals	50,192,676,912.00	6,863,556,557.60	16,957,328.89	127,842,924.03	0.00	(1,351,053.81)	143,449,199.10	6,720,107,358.51	0.13388621	144,800,252.91

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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	149.71486539	0.37729841	2.76891370	0.00000000	0.00000000	3.14621211	146.56865329	0.14656865	3.14621211
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	147.56263567	0.84094244	6.00935331	0.00000000	0.00000000	6.85029574	140.71233990	0.14071234	6.85029574
1M-2H	27,801,809.00	147.56263558	0.84094240	6.00935320	0.00000000	0.00000000	6.85029560	140.71233998	0.14071234	6.85029560
1B-H	125,554,700.00	814.31740516	0.00000000	0.00000000	0.00000000	(5.86193444)	(5.86193444)	820.17933960	0.82017934	0.00000000
2A-H	18,098,852,025.00	113.47818701	0.26801449	2.15562507	0.00000000	0.00000000	2.42363956	111.05454745	0.11105455	2.42363956
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	695.59593176	1.64286888	12.58883331	0.00000000	(4.67271644)	9.55898575	686.03694601	0.68603695	14.23170220

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 %	4,534,873,930.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,439,574,942.23
1M-1	N/A	N/A	1.68686 %	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	02/25/22 - 03/24/22	28	4.48686 %	76,953,914.50	268,552.23	0.00	0.00	0.00	0.00	268,552.23	0.00	73,381,485.26
1M-2H	N/A	N/A	0.00000 %	4,102,508.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,912,057.60
1B-H	N/A	N/A	0.00000 %	102,241,377.51	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,977,370.93
2A-H	N/A	N/A	0.00000 %	2,053,824,914.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,009,959,821.07
2M-1	N/A	N/A	1.68686 %	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	4.73686 %	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 %	91,559,911.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	90,301,681.42
Totals					268,552.23	0.00	0.00	0.00	0.00	268,552.23	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 %	149.71486539	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	146.56865329
1M-1	402,500,000.00	1.68686 %	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	4.48686 %	147.56263567	0.51496113	0.00000000	0.00000000	0.00000000	0.00000000	0.51496113	0.00000000	140.71233990
1M-2H	27,801,809.00	0.00000 %	147.56263558	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	140.71233998
1B-H	125,554,700.00	0.00000 %	814.31740516	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	820.17933960
2A-H	18,098,852,025.00	0.00000 %	113.47818701	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	111.05454745
2M-1	169,500,000.00	1.68686 %	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	4.73686 %	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 %	695.59593176	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	686.03694601

(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	2,509,094.31
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	1,351,053.81
Total Deposits	3,860,148.12
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,840,981.46
Total Withdrawals (Pool Distribution Amount)	3,860,148.12
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	0.186860%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	98,325,875.08
Total Principal Reduction Cumulative	26,768,828,951.99
Scheduled Principal Current	11,890,326.80
Scheduled Principal Cumulative	2,313,606,159.30
Unscheduled Principal Current	87,171,541.70
Unscheduled Principal Cumulative	24,432,645,463.62
Senior Reduction Amount	95,298,988.65
Subordinate Reduction Amount	3,762,879.85
Calculated Recovery Principal Amount	2,203,568.80
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	735,993.42
Group 2	
Total Principal Reduction Current	45,123,324.03
Total Principal Reduction Cumulative	16,703,740,601.52
Scheduled Principal Current	5,067,002.09
Scheduled Principal Cumulative	1,245,588,961.32
Unscheduled Principal Current	40,671,382.33
Unscheduled Principal Cumulative	15,439,579,869.98
Senior Reduction Amount	43,865,093.71
Subordinate Reduction Amount	1,873,290.71
Calculated Recovery Principal Amount	1,844,398.74
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	615,060.39
Informational Reporting	
Group 1	
At Issuance Loan Count	146212
Period Beginning Loan Count	32638
Period Reference Pool Removal Loan Count	617
Period Ending Loan Count	32059

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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	4,619,845,856.59
Period PIF Loan Count Current	604
PIF Loan Count Cumulative	112720
Period PIF Loan UPB Current	88,409,795.51
PIF Loan UPB Cumulative	23,388,533,133.84
Period Partial Prepayment Amount	(3,087,555.91)
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	13
D180 Credit Event Loan Count Cumulative	1280
D180 Credit Event Actual Balance Curr	1,467,575.38
D180 Credit Event Actual Balance Cum	224,623,223.76
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	43
Reversed Credit Event Loan Count Cumulative	1079
Reversed Credit Event Amount Current	8,827,509.55
Reversed Credit Event Amount Cumulative	222,254,485.55
Credit Event Amount Current	1,467,575.38
Credit Event Amount Cumulative	225,773,301.39
Total Active Modified Loan Count	201
Total Active Modified Loan UPB	31,380,956.91
Group 2	
At Issuance Loan Count	88416
Period Beginning Loan Count	14929
Period Reference Pool Removal Loan Count	300
Period Ending Loan Count	14653
UPB at Origination	19,272,882,000.00
UPB at Issuance	18,804,002,104.35
UPB Actual Current	2,100,261,502.83

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	293
PIF Loan Count Cumulative	72706
Period PIF Loan UPB Current	42,239,613.34
PIF Loan UPB Cumulative	15,017,690,285.91
Period Partial Prepayment Amount	(3,365,987.53)
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	7
D180 Credit Event Loan Count Cumulative	978
D180 Credit Event Actual Balance Curr	1,229,338.35
D180 Credit Event Actual Balance Cum	183,378,999.65
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	61
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	9,418,948.00
Reversed Credit Event Loan Count Current	28
Reversed Credit Event Loan Count Cumulative	576
Reversed Credit Event Amount Current	5,465,798.23
Reversed Credit Event Amount Cumulative	107,678,329.11
Credit Event Amount Current	1,229,338.35
Credit Event Amount Cumulative	185,717,704.93
Total Active Modified Loan Count	189
Total Active Modified Loan UPB	31,420,855.36
Structural Reporting	
Group 1	
Senior Percentage	96.115067%
Subordinate Percentage	3.884933%
10% Severity Tier Percentage [0 - 1%]	0.023448%
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	0.719283%
Prior Cum Net Credit Event Percentage	0.742730%
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	95.732238%
Subordinate Percentage	4.267762%
10% Severity Tier Percentage [0 - 1%]	0.012350%
20% Severity Tier Percentage [1 - 3%]	0.010179%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	14.518262%
Cumulative Net Credit Event Percentage	0.987650%
Prior Cum Net Credit Event Percentage	1.010179%
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 %	3.880000 %	3.900000 %
1M-1	0.00	0.00	2.150000 %	3.880000 %	3.900000 %
1M-1H	0.00	0.00	2.150000 %	3.880000 %	3.900000 %
1M-2	0.00	0.00	0.400000 %	2.170000 %	2.230000 %
1M-2H	0.00	0.00	0.400000 %	2.170000 %	2.230000 %
1B-H	0.00	735,993.42	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	4.270000 %	4.300000 %
2M-1	0.00	0.00	2.800000 %	4.270000 %	4.300000 %
2M-1H	0.00	0.00	2.800000 %	4.270000 %	4.300000 %
2M-2	0.00	0.00	0.700000 %	4.270000 %	4.300000 %
2M-2H	0.00	0.00	0.700000 %	4.270000 %	4.300000 %
2B-H	0.00	615,060.39	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



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 09-Mar-2022 9:33:11 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.
 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-Mar-2022
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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	460	67,428,558.38	0.984758 %	1.003385 %
60 Days	106	17,099,420.83	0.226922 %	0.254452 %
90 Days	53	7,576,658.32	0.113461 %	0.112746 %
120 Days	40	5,848,023.65	0.085631 %	0.087023 %
150 Days	25	3,832,062.38	0.053519 %	0.057024 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	684	101,784,723.56	1.464292 %	1.514629 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	281	40,041,494.42	0.876509 %	0.866728 %
60 Days	70	11,626,724.53	0.218347 %	0.251669 %
90 Days	27	4,104,276.22	0.084220 %	0.088840 %
120 Days	20	2,793,826.84	0.062385 %	0.060474 %
150 Days	11	1,555,134.69	0.034312 %	0.033662 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	409	60,121,456.70	1.275773 %	1.301374 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	179	27,387,063.96	1.221593 %	1.303984 %
60 Days	36	5,472,696.30	0.245683 %	0.260572 %
90 Days	26	3,472,382.10	0.177438 %	0.165331 %
120 Days	20	3,054,196.81	0.136491 %	0.145420 %
150 Days	14	2,276,927.69	0.095544 %	0.108412 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	275	41,663,266.86	1.876749 %	1.983718 %

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



Distribution Date: 25-Mar-2022
09-Mar-2022 9:33:12 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	18	2,400,634.17	53,451.63	0.001 %	38	8,451,235.70	(789,445.05)	(0.017 %)	56	10,851,869.87	(735,993.42)	(0.016 %)
Group 2	11	1,872,394.02	85,118.04	0.004 %	24	5,175,782.29	(700,178.43)	(0.033 %)	35	7,048,176.31	(615,060.39)	(0.029 %)
Total	29	4,273,028.19	138,569.67	0.002 %	62	13,627,017.99	(1,489,623.48)	(0.022 %)	91	17,900,046.18	(1,351,053.81)	(0.020 %)

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	0026962071	110,000.00	3.750 %	CT	67.00	360	99,339.91	Active	(9,174.16)	9,174.15
Group 1	0026962567	250,000.00	5.250 %	AK	80.00	360	220,632.67	Active	(19,753.59)	8,327.26
Group 1	0026963228	118,000.00	0.000 %	FL	70.00	360	97,931.36	02/28/2022	9,793.14	9,793.14
Group 1	0026966362	592,000.00	4.250 %	CA	80.00	360	549,668.27	Active	(51,447.97)	51,447.96
Group 1	0026966552	40,000.00	0.000 %	FL	62.00	360	33,649.63	02/28/2022	3,364.96	3,364.96
Group 1	0026966994	182,000.00	4.250 %	MN	70.00	360	169,880.63	Active	(15,918.85)	6,710.70
Group 1	0026967900	417,000.00	4.625 %	CA	62.00	360	386,303.67	Active	(36,390.87)	15,340.81
Group 1	0026969394	168,000.00	4.875 %	NJ	80.00	360	153,093.61	Active	(13,717.05)	5,782.51
Group 1	0026969446	164,000.00	0.000 %	PA	75.00	360	142,870.16	02/28/2021	(14,287.02)	14,287.01
Group 1	0026973421	156,000.00	0.000 %	AR	70.00	360	131,372.89	02/28/2022	13,137.29	13,137.29
Group 1	0026973544	392,000.00	3.625 %	NY	75.00	360	348,356.57	Active	(33,005.59)	33,005.59
Group 1	0026974187	187,000.00	3.500 %	PA	80.00	360	172,817.63	Active	(16,210.07)	16,210.08
Group 1	0026975616	306,000.00	4.125 %	VA	72.00	360	282,011.87	Active	(26,637.74)	0.00
Group 1	0026976561	286,000.00	4.625 %	IL	80.00	360	262,896.48	Active	(23,416.96)	9,871.57
Group 1	0026977595	199,000.00	4.875 %	TX	80.00	360	182,617.61	Active	(17,177.64)	0.00
Group 1	0026979946	136,000.00	0.000 %	CA	80.00	360	112,495.85	02/28/2022	11,249.58	15,991.91
Group 1	0026980269	705,000.00	4.000 %	NY	75.00	360	644,765.99	Active	(61,204.81)	0.00
Group 1	0026980307	350,000.00	3.375 %	NY	67.00	360	273,379.13	Active	(28,408.30)	28,408.30
Group 1	0026986438	264,000.00	0.000 %	NY	70.00	360	150,367.25	12/31/2020	(15,036.73)	15,036.72
Group 1	0026991555	107,000.00	4.750 %	TX	75.00	360	77,110.43	Active	(7,321.59)	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Mar-2022
09-Mar-2022 9:33:12 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	0027000904	372,000.00	4.500 %	NY	80.00	360	344,491.98	Active	(32,574.66)	13,732.06
Group 1	0027002692	77,000.00	5.500 %	CA	75.00	360	73,824.15	Active	(6,851.96)	6,851.96
Group 1	0027005284	139,000.00	0.000 %	MD	75.00	360	117,502.55	02/28/2022	11,750.25	11,750.25
Group 1	0027010634	170,000.00	4.990 %	TX	80.00	360	147,528.75	Active	(14,187.38)	0.00
Group 1	0027012408	150,000.00	4.375 %	PA	73.00	360	143,368.30	Active	(13,163.03)	0.00
Group 1	0027013629	109,000.00	4.750 %	NY	75.00	360	103,826.02	Active	(9,541.80)	0.00
Group 1	0027015779	58,000.00	5.000 %	AL	80.00	360	49,537.16	Active	(4,511.60)	4,511.61
Group 1	0027018665	127,000.00	0.000 %	MS	80.00	360	118,502.79	02/28/2022	11,850.28	16,576.46
Group 1	0027024818	284,000.00	4.875 %	LA	80.00	360	276,402.43	Active	(25,202.74)	10,624.38
Group 1	0027028245	105,000.00	4.750 %	NJ	75.00	360	104,363.40	Active	(9,232.77)	9,232.78
Group 1	0027031775	161,000.00	4.750 %	MD	75.00	360	155,285.31	Active	(14,219.97)	14,219.96
Group 1	0027033097	200,000.00	4.750 %	TX	78.00	360	200,403.55	Active	(17,520.49)	17,520.49
Group 1	0027034262	188,000.00	0.000 %	CA	79.00	360	162,551.32	02/28/2022	16,255.13	16,255.13
Group 1	0027038487	380,000.00	%	NY	80.00	360	338,448.23	10/31/2020	(33,844.82)	0.00
Group 1	0027042037	64,000.00	4.750 %	NC	72.00	360	59,532.67	Active	(5,507.49)	2,251.70
Group 1	0027043758	78,000.00	0.000 %	NY	80.00	360	68,292.51	02/28/2022	6,829.25	6,829.25
Group 1	0027044464	116,000.00	4.500 %	NJ	80.00	360	96,210.66	Active	(10,057.61)	4,239.85
Group 1	0027045010	142,000.00	4.125 %	CA	80.00	360	130,925.96	Active	(12,369.60)	12,369.61
Group 1	0027045396	74,000.00	0.000 %	GA	80.00	360	71,050.69	02/28/2022	7,105.07	481.91
Group 1	0027051896	444,000.00	4.250 %	NJ	80.00	360	402,966.34	Active	(36,405.15)	36,405.14
Group 1	0027052761	102,000.00	4.750 %	WY	80.00	360	99,969.29	Active	(8,994.30)	8,994.30
Group 1	0027056852	70,000.00	0.000 %	IA	70.00	360	60,171.13	02/28/2022	6,017.11	6,017.11
Group 1	0027066718	200,000.00	4.750 %	CA	80.00	360	185,406.63	Active	(17,173.13)	0.00
Group 1	0027069254	244,000.00	0.000 %	ND	80.00	360	200,155.65	11/30/2021	(20,015.57)	(0.01)
Group 1	0027070144	86,000.00	5.250 %	NV	75.00	360	85,062.59	Active	(7,707.64)	3,249.21
Group 1	0027072432	169,000.00	5.125 %	LA	67.00	360	166,757.50	Active	(15,095.60)	0.00
Group 1	0027072717	211,000.00	0.000 %	TX	80.00	360	196,187.33	02/28/2022	19,618.73	38,308.41
Group 1	0027074692	696,000.00	4.875 %	HI	80.00	360	668,418.94	Active	(61,408.81)	61,408.81
Group 1	0027074702	450,000.00	4.750 %	HI	75.00	360	430,694.57	Active	(39,606.10)	39,606.10
Group 1	0027079168	79,000.00	5.000 %	CA	80.00	360	68,724.91	Active	(6,998.74)	6,998.74
Group 1	0027082297	188,000.00	4.625 %	IL	79.00	360	159,155.75	Active	(16,659.37)	0.00
Group 1	0027082905	218,000.00	0.000 %	CA	75.00	360	182,824.98	02/28/2022	18,282.50	18,282.50
Group 1	0027097602	136,000.00	0.000 %	NY	80.00	360	115,042.35	02/28/2022	11,504.23	11,504.23

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Mar-2022
 09-Mar-2022 9:33:12 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	0027100071	250,000.00	4.125 %	NY	65.00	360	230,573.36	Active	(21,875.59)	9,221.80
Group 1	0027102524	120,000.00	0.000 %	FL	80.00	360	101,217.50	07/31/2021	(10,121.75)	4,138.22
Group 1	0027104921	259,000.00	4.250 %	CA	62.00	360	244,931.01	Active	(22,794.33)	9,609.10
Group 2	0026867958	90,000.00	0.000 %	AZ	90.00	360	76,976.22	02/28/2022	11,175.61	11,175.61
Group 2	0026874265	315,000.00	5.500 %	FL	90.00	360	289,220.88	Active	(40,020.16)	15,110.62
Group 2	0026875280	114,000.00	4.250 %	NY	95.00	360	111,748.17	Active	(14,402.28)	5,437.94
Group 2	0026876699	247,000.00	3.875 %	IL	90.00	360	186,835.96	Active	(25,786.49)	9,736.34
Group 2	0026877022	175,000.00	4.125 %	AL	95.00	360	166,398.90	Active	(22,077.03)	(3,121.50)
Group 2	0026877564	293,000.00	4.250 %	SC	90.00	360	270,693.83	Active	(37,009.01)	(5,232.75)
Group 2	0026878800	299,000.00	0.000 %	AZ	95.00	360	248,607.92	11/30/2020	(36,093.55)	13,628.03
Group 2	0026883714	448,000.00	4.625 %	NY	84.00	360	349,847.28	Active	(52,546.45)	19,840.24
Group 2	0026884787	111,000.00	4.625 %	GA	89.00	360	108,238.41	Active	(13,885.70)	(1,963.32)
Group 2	0026888260	116,000.00	0.000 %	TN	90.00	360	100,346.96	07/31/2021	(14,568.64)	5,500.75
Group 2	0026888479	109,000.00	4.990 %	MN	95.00	360	105,192.30	Active	(13,789.36)	5,206.52
Group 2	0026890330	223,000.00	5.000 %	CT	95.00	360	220,462.06	Active	(28,723.29)	10,845.21
Group 2	0026892105	234,000.00	4.875 %	AZ	90.00	360	224,230.43	Active	(30,090.84)	11,361.56
Group 2	0026892505	82,000.00	0.000 %	AR	97.00	360	69,659.08	02/28/2022	10,113.29	10,113.29
Group 2	0026893782	219,000.00	5.000 %	AK	95.00	360	212,034.43	Active	(28,165.11)	10,634.45
Group 2	0026903847	147,000.00	4.875 %	GA	95.00	360	142,354.14	Active	(18,778.42)	7,090.26
Group 2	0026904084	279,000.00	0.000 %	TX	95.00	360	213,076.56	02/28/2022	30,935.01	10,907.32
Group 2	0026907721	417,000.00	0.000 %	VA	97.00	360	392,749.62	02/28/2022	57,020.42	57,020.42
Group 2	0026908084	327,000.00	4.625 %	TX	90.00	360	315,203.12	Active	(41,557.65)	15,691.15
Group 2	0026908503	112,000.00	4.375 %	PA	95.00	360	96,399.49	Active	(13,753.12)	5,192.83
Group 2	0026909551	417,000.00	4.750 %	WA	95.00	360	411,384.38	Active	(53,699.83)	(7,592.69)
Group 2	0026909759	191,000.00	4.875 %	DE	88.00	360	171,605.34	Active	(24,226.46)	9,147.31
Group 2	0026912164	463,000.00	4.750 %	NY	90.00	360	462,470.86	Active	(59,572.06)	(8,422.97)
Group 2	0026916281	144,000.00	0.000 %	OH	95.00	360	123,921.73	02/28/2022	17,991.28	17,991.28
Group 2	0026920180	203,000.00	%	IL	97.00	360	178,513.23	10/31/2020	(25,917.02)	(3,664.44)
Group 2	0026927058	137,000.00	4.500 %	OH	95.00	360	114,758.11	Active	(17,568.10)	(5,467.41)
Group 2	0026927815	208,000.00	4.875 %	TX	90.00	360	195,855.32	Active	(26,325.63)	9,939.90
Group 2	0026927996	182,000.00	4.625 %	TX	95.00	360	166,849.74	Active	(22,942.09)	8,662.37
Group 2	0026928548	124,000.00	0.000 %	WA	95.00	360	115,587.56	09/30/2021	(16,781.31)	6,336.20
Group 2	0026931085	173,000.00	0.000 %	TX	88.00	360	146,376.47	02/28/2022	21,251.32	21,251.32

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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	0026934880	212,000.00	0.000 %	LA	95.00	360	206,578.67	02/28/2022	29,991.63	15,785.61
Group 2	0026941210	238,000.00	5.125 %	HI	95.00	360	212,690.90	Active	(30,604.02)	11,555.33
Group 2	0026947465	333,000.00	4.625 %	TX	95.00	360	319,162.26	Active	(41,381.69)	15,624.70
Group 2	0026949455	188,000.00	4.375 %	CA	95.00	360	180,799.28	Active	(24,086.48)	(3,405.61)
Group 2	0026955969	149,000.00	5.125 %	KY	89.00	360	141,346.70	Active	(19,187.16)	7,244.60

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

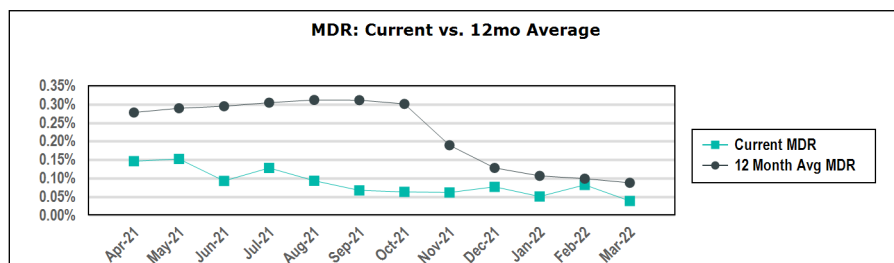
Distribution Date: 25-Mar-2022
 09-Mar-2022 9:33:12 AM

Realized Loss Report - Collateral

Summary

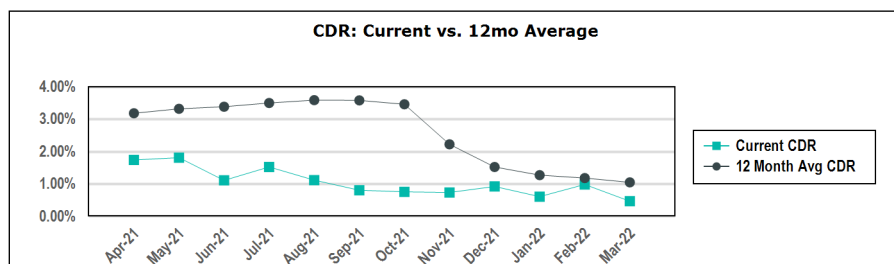
MDR

Current Month 0.039 %
 3 Month Average 0.058 %
 12 Month Average 0.088 %



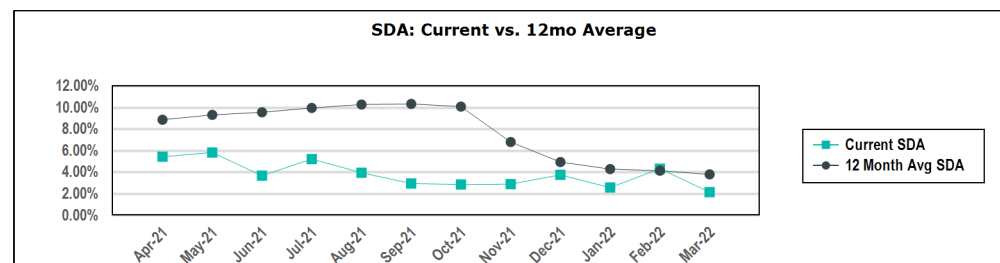
CDR

Current Month 0.471 %
 3 Month Average 0.690 %
 12 Month Average 1.054 %



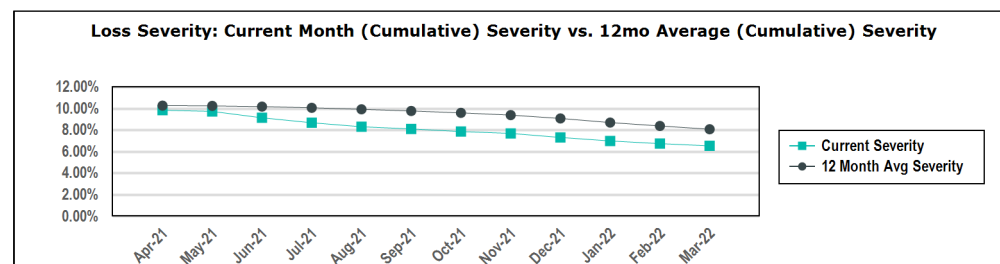
SDA

Current Month 2.153 %
 3 Month Average 3.024 %
 12 Month Average 3.812 %



Loss Severity

Current Month (Cumulative) 6.551 %
 3 Month Average (Cumulative) 6.771 %
 12 Month Average (Cumulative) 8.094 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01

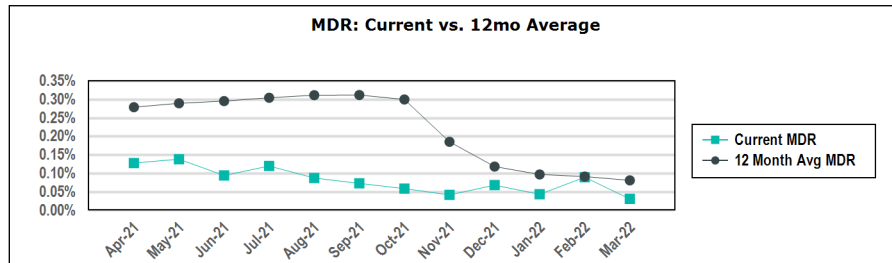
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 09-Mar-2022 9:33:13 AM

Realized Loss Report - Collateral

Group 1

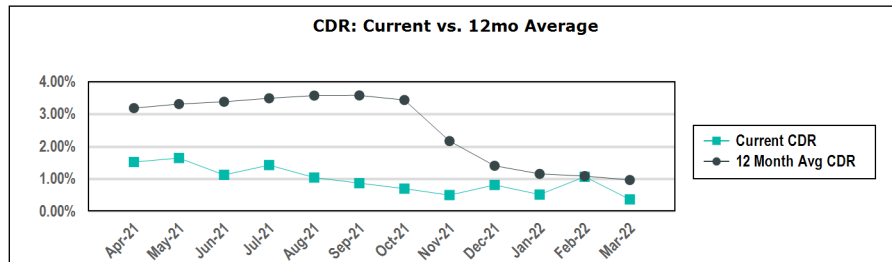
MDR

Current Month 0.031 %
 3 Month Average 0.055 %
 12 Month Average 0.081 %



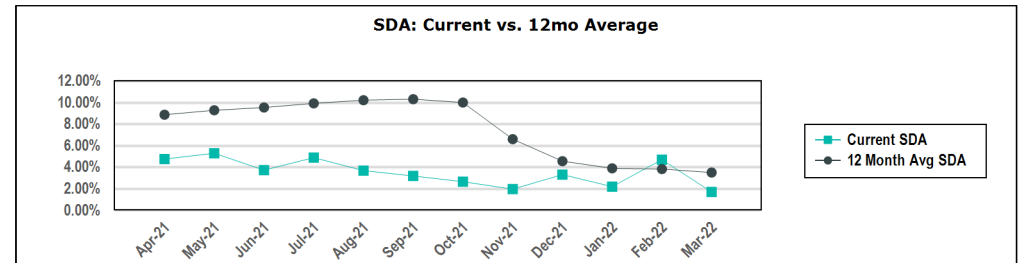
CDR

Current Month 0.373 %
 3 Month Average 0.656 %
 12 Month Average 0.972 %



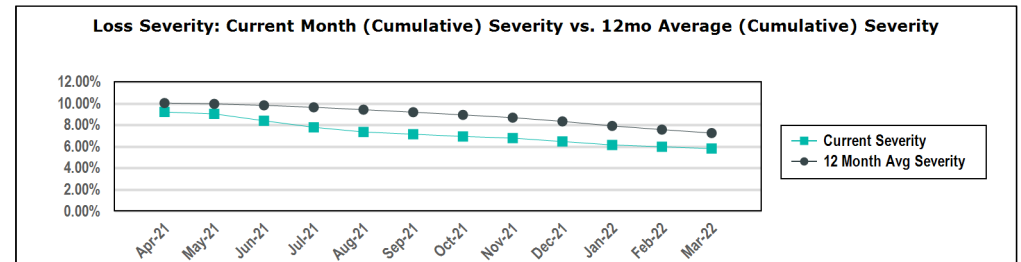
SDA

Current Month 1.706 %
 3 Month Average 2.876 %
 12 Month Average 3.517 %



Loss Severity

Current Month (Cumulative) 5.835 %
 3 Month Average (Cumulative) 6.002 %
 12 Month Average (Cumulative) 7.276 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01

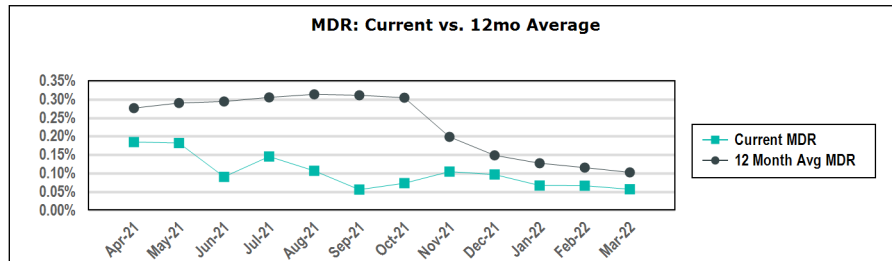
Distribution Date: 25-Mar-2022
 09-Mar-2022 9:33:14 AM

Realized Loss Report - Collateral

Group 2

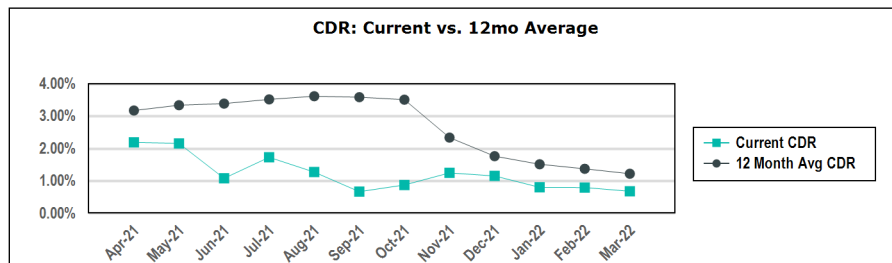
MDR

Current Month 0.057 %
 3 Month Average 0.064 %
 12 Month Average 0.103 %



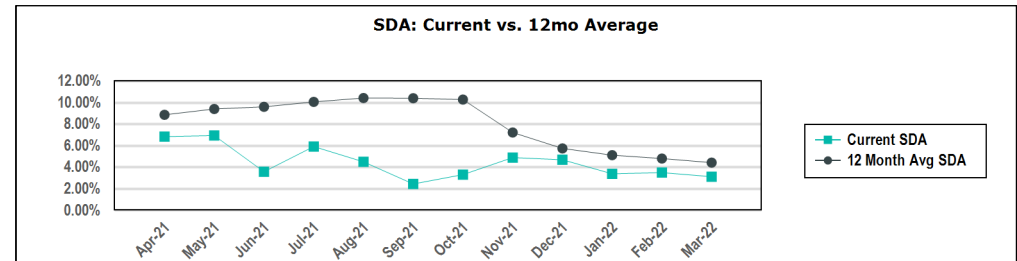
CDR

Current Month 0.685 %
 3 Month Average 0.764 %
 12 Month Average 1.228 %



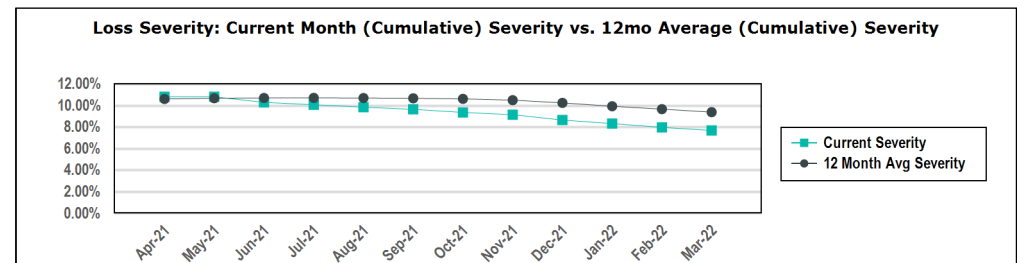
SDA

Current Month 3.131 %
 3 Month Average 3.346 %
 12 Month Average 4.438 %



Loss Severity

Current Month (Cumulative) 7.702 %
 3 Month Average (Cumulative) 8.008 %
 12 Month Average (Cumulative) 9.400 %



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-Mar-2022
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Prepayment Rates

Summary

SMM

Current Month 1.848 %
 3 Month Average 2.256 %
 12 Month Average 3.151 %

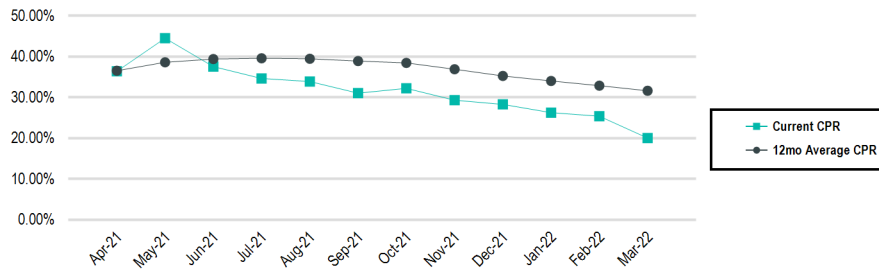
CPR

Current Month 20.051 %
 3 Month Average 23.911 %
 12 Month Average 31.644 %

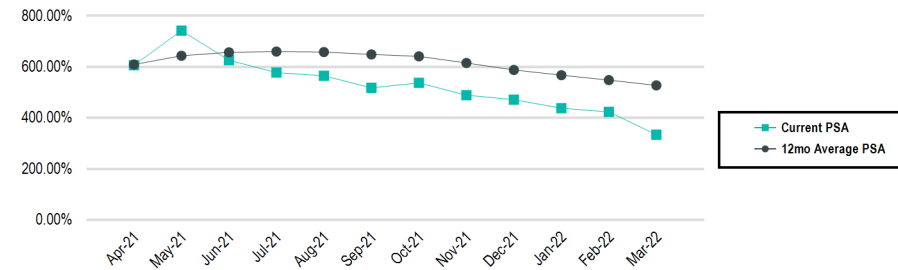
PSA

Current Month 334.175 %
 3 Month Average 398.512 %
 12 Month Average 527.392 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 1.837 %
 3 Month Average 2.178 %
 12 Month Average 3.004 %

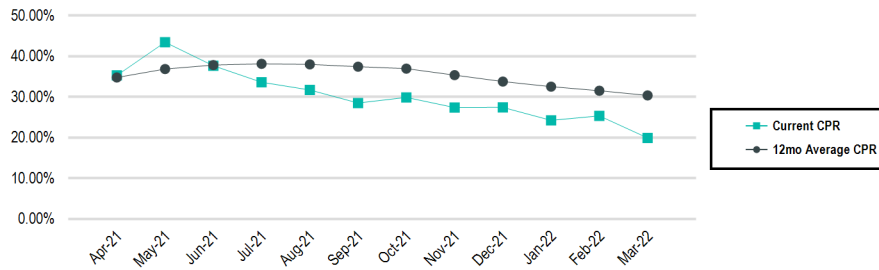
CPR

Current Month 19.944 %
 3 Month Average 23.192 %
 12 Month Average 30.390 %

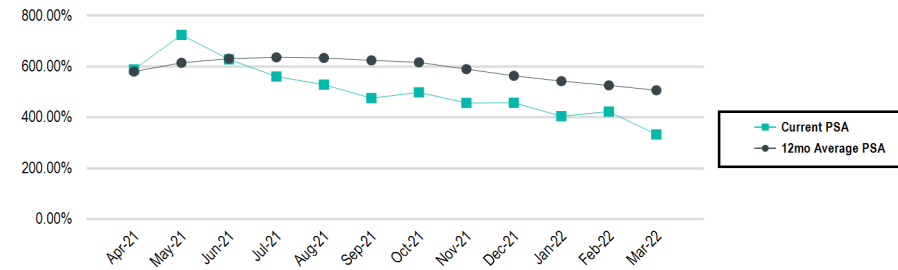
PSA

Current Month 332.396 %
 3 Month Average 386.530 %
 12 Month Average 506.504 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01

Distribution Date: 25-Mar-2022
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Prepayment Rates

Group 2

SMM

Current Month	1.872 %
3 Month Average	2.427 %
12 Month Average	3.466 %

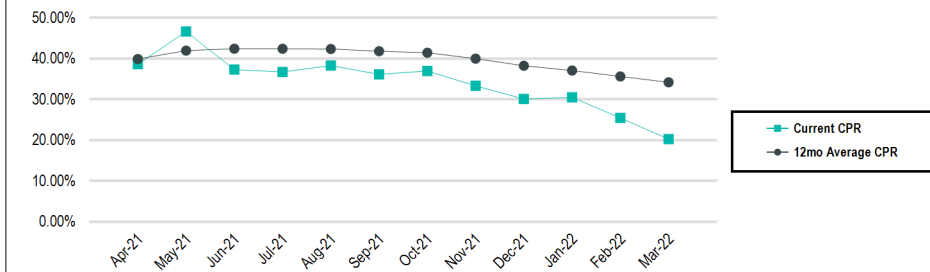
CPR

Current Month	20.285 %
3 Month Average	25.425 %
12 Month Average	34.214 %

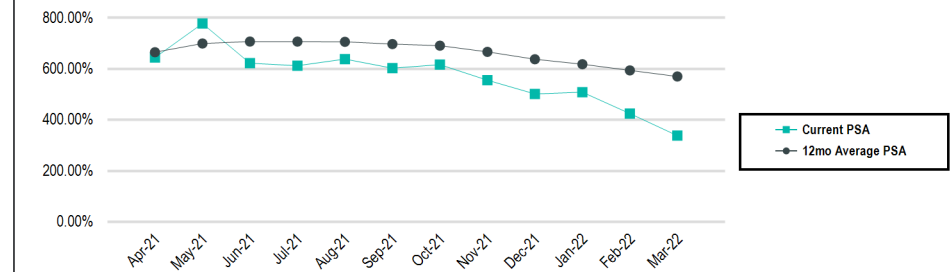
PSA

Current Month	338.080 %
3 Month Average	423.743 %
12 Month Average	570.235 %

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

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 25-Mar-2022
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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.