

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: 25-Aug-2021
 09-Aug-2021 8:49:24 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	07/30/2021	0.00000 %	5,597,033,398.41	0.00	190,708,455.61	0.00	5,406,324,942.79	190,708,455.61	0.00
1M-1	30711XAS3	08/24/2021	1.58925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	07/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAT1	08/24/2021	4.38925 %	115,170,257.07	421,259.21	6,706,294.07	0.00	108,463,963.00	7,127,553.28	0.00
1M-2H	NA	07/30/2021	0.00000 %	6,139,868.63	0.00	357,520.82	0.00	5,782,347.81	357,520.82	0.00
1B-H	NA	07/30/2021	0.00000 %	93,341,786.50	0.00	0.00	(1,420,131.98)	94,761,918.48	0.00	30,792,781.52
2A-H	NA	07/30/2021	0.00000 %	2,651,242,555.53	0.00	111,743,185.39	0.00	2,539,499,370.14	111,743,185.39	0.00
2M-1	30711XAU8	08/24/2021	1.58925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	07/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAV6	08/24/2021	4.63925 %	3,222,581.96	12,458.64	3,222,581.96	0.00	0.00	3,235,040.60	0.00
2M-2H	NA	07/30/2021	0.00000 %	170,874.56	0.00	170,874.56	0.00	0.00	170,874.56	0.00
2B-H	NA	07/30/2021	0.00000 %	105,373,059.77	0.00	1,036,625.97	(797,644.69)	105,134,078.49	1,036,625.97	25,457,310.54
Totals				8,571,694,382.43	433,717.85	313,945,538.38	(2,217,776.67)	8,259,966,620.71	314,379,256.23	56,250,092.06

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.

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: 25-Aug-2021
09-Aug-2021 8:49:24 PM

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	5,597,033,398.41	14,334,096.84	176,374,358.77	0.00	0.00	190,708,455.61	5,406,324,942.79	0.17848505	190,708,455.61
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	115,170,257.07	521,903.83	6,184,390.24	0.00	0.00	6,706,294.07	108,463,963.00	0.20798459	6,706,294.07
1M-2H	27,801,809.00	6,139,868.63	27,823.34	329,697.48	0.00	0.00	357,520.82	5,782,347.81	0.20798459	357,520.82
1B-H	125,554,700.00	93,341,786.50	0.00	0.00	0.00	(1,420,131.98)	(1,420,131.98)	94,761,918.48	0.75474609	0.00
2A-H	18,098,852,025.00	2,651,242,555.53	6,505,949.27	105,237,236.12	0.00	0.00	111,743,185.39	2,539,499,370.14	0.14031273	111,743,185.39
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	3,222,581.96	194,155.00	3,028,426.95	0.00	0.00	3,222,581.96	0.00	0.00000000	3,222,581.96
2M-2H	19,884,044.00	170,874.56	10,294.90	160,579.67	0.00	0.00	170,874.56	0.00	0.00000000	170,874.56
2B-H	131,628,015.00	105,373,059.77	62,454.93	974,171.04	0.00	(797,644.69)	238,981.28	105,134,078.49	0.79872114	1,036,625.97
Totals	50,192,676,912.00	8,571,694,382.43	21,656,678.11	292,288,860.27	0.00	(2,217,776.67)	311,727,761.71	8,259,966,620.71	0.16456517	313,945,538.38

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: 25-Aug-2021
09-Aug-2021 8:49:24 PM

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	184.78112393	0.47322757	5.82284398	0.00000000	0.00000000	6.29607155	178.48505238	0.17848505	6.29607155
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	220.84421298	1.00077436	11.85884993	0.00000000	0.00000000	12.85962430	207.98458869	0.20798459	12.85962430
1M-2H	27,801,809.00	220.84421305	1.00077445	11.85884990	0.00000000	0.00000000	12.85962435	207.98458870	0.20798459	12.85962435
1B-H	125,554,700.00	743.43522385	0.00000000	0.00000000	0.00000000	(11.31086276)	(11.31086276)	754.74608661	0.75474609	0.00000000
2A-H	18,098,852,025.00	146.48678004	0.35946751	5.81458072	0.00000000	0.00000000	6.17404823	140.31273180	0.14031273	6.17404823
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	8.59355189	0.51774667	8.07580520	0.00000000	0.00000000	8.59355189	0.00000000	0.00000000	8.59355189
2M-2H	19,884,044.00	8.59355169	0.51774679	8.07580540	0.00000000	0.00000000	8.59355169	0.00000000	0.00000000	8.59355169
2B-H	131,628,015.00	800.53672290	0.47448053	7.40093999	0.00000000	(6.05983984)	1.81558067	798.72114223	0.79872114	7.87542052

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

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: 25-Aug-2021
09-Aug-2021 8:49:24 PM

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 %	5,597,033,398.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,406,324,942.79
1M-1	N/A	N/A	1.58925 %	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	07/26/21 - 08/24/21	30	4.38925 %	115,170,257.07	421,259.21	0.00	0.00	0.00	0.00	421,259.21	0.00	108,463,963.00
1M-2H	N/A	N/A	0.00000 %	6,139,868.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,782,347.81
1B-H	N/A	N/A	0.00000 %	93,341,786.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	94,761,918.48
2A-H	N/A	N/A	0.00000 %	2,651,242,555.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,539,499,370.14
2M-1	N/A	N/A	1.58925 %	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	07/26/21 - 08/24/21	30	4.63925 %	3,222,581.96	12,458.64	0.00	0.00	0.00	0.00	12,458.64	0.00	0.00
2M-2H	N/A	N/A	0.00000 %	170,874.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	N/A	N/A	0.00000 %	105,373,059.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	105,134,078.49
Totals					433,717.85	0.00	0.00	0.00	0.00	433,717.85	0.00	

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

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: 25-Aug-2021
09-Aug-2021 8:49:24 PM

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 %	184.78112393	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	178.48505238
1M-1	402,500,000.00	1.58925 %	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	4.38925 %	220.84421298	0.80778372	0.00000000	0.00000000	0.00000000	0.00000000	0.80778372	0.00000000	207.98458869
1M-2H	27,801,809.00	0.00000 %	220.84421305	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	207.98458870
1B-H	125,554,700.00	0.00000 %	743.43522385	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	754.74608661
2A-H	18,098,852,025.00	0.00000 %	146.48678004	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	140.31273180
2M-1	169,500,000.00	1.58925 %	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	4.63925 %	8.59355189	0.03322304	0.00000000	0.00000000	0.00000000	0.00000000	0.03322304	0.00000000	0.00000000
2M-2H	19,884,044.00	0.00000 %	8.59355169	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-H	131,628,015.00	0.00000 %	800.53672290	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	798.72114223

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

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

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

Distribution Date: 25-Aug-2021
 09-Aug-2021 8:49:24 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	8,163,983.87
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	2,217,776.67
Total Deposits	10,381,760.54
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	10,362,593.88
Total Withdrawals (Pool Distribution Amount)	10,381,760.54
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

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

Distribution Date: 25-Aug-2021
09-Aug-2021 8:49:24 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Additional Reporting - Deal Level

Informational Reporting	
LIBOR	0.089250%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	196,352,138.52
Total Principal Reduction Cumulative	25,773,341,635.89
Scheduled Principal Current	14,883,824.01
Scheduled Principal Cumulative	2,221,056,729.47
Unscheduled Principal Current	182,888,446.49
Unscheduled Principal Cumulative	23,521,492,124.90
Senior Reduction Amount	190,708,455.61
Subordinate Reduction Amount	7,063,814.89
Calculated Recovery Principal Amount	6,519,983.56
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,420,131.98
Group 2	
Total Principal Reduction Current	115,375,623.19
Total Principal Reduction Cumulative	16,159,368,655.38
Scheduled Principal Current	6,772,854.10
Scheduled Principal Cumulative	1,204,841,672.21
Unscheduled Principal Current	109,400,413.78
Unscheduled Principal Cumulative	14,929,069,672.63
Senior Reduction Amount	111,743,185.39
Subordinate Reduction Amount	4,430,082.49
Calculated Recovery Principal Amount	3,757,533.27
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	797,644.69
Informational Reporting	
Group 1	
At Issuance Loan Count	146212
Period Beginning Loan Count	38779
Period Reference Pool Removal Loan Count	1138
Period Ending Loan Count	37709

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

Distribution Date: 25-Aug-2021
 09-Aug-2021 8:49:24 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



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	5,615,333,172.69
Period PIF Loan Count Current	1106
PIF Loan Count Cumulative	106695
Period PIF Loan UPB Current	184,014,854.95
PIF Loan UPB Cumulative	22,437,499,912.79
Period Partial Prepayment Amount	(6,972,153.06)
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	32
D180 Credit Event Loan Count Cumulative	1655
D180 Credit Event Actual Balance Curr	5,099,851.58
D180 Credit Event Actual Balance Cum	306,777,745.21
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	74
Reversed Credit Event Loan Count Cumulative	583
Reversed Credit Event Amount Current	15,179,973.91
Reversed Credit Event Amount Cumulative	119,029,327.95
Credit Event Amount Current	5,099,851.58
Credit Event Amount Cumulative	307,927,822.84
Total Active Modified Loan Count	231
Total Active Modified Loan UPB	36,783,950.37
Group 2	
At Issuance Loan Count	88416
Period Beginning Loan Count	18375
Period Reference Pool Removal Loan Count	672
Period Ending Loan Count	17739
UPB at Origination	19,272,882,000.00
UPB at Issuance	18,804,002,104.35
UPB Actual Current	2,644,633,448.97

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

Distribution Date: 25-Aug-2021
09-Aug-2021 8:49:24 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	658
PIF Loan Count Cumulative	69432
Period PIF Loan UPB Current	110,158,122.15
PIF Loan UPB Cumulative	14,490,566,387.27
Period Partial Prepayment Amount	(4,124,936.95)
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	14
D180 Credit Event Loan Count Cumulative	1168
D180 Credit Event Actual Balance Curr	2,959,888.58
D180 Credit Event Actual Balance Cum	218,967,858.89
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	40
Reversed Credit Event Loan Count Cumulative	319
Reversed Credit Event Amount Current	6,948,111.99
Reversed Credit Event Amount Cumulative	59,642,244.90
Credit Event Amount Current	2,959,888.58
Credit Event Amount Cumulative	221,306,564.17
Total Active Modified Loan Count	214
Total Active Modified Loan UPB	37,605,547.96
Structural Reporting	
Group 1	
Senior Percentage	96.306546%
Subordinate Percentage	3.693454%
10% Severity Tier Percentage [0 - 1%]	0.018984%
20% Severity Tier Percentage [1 - 2%]	0.013130%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	14.088440%
Cumulative Net Credit Event Percentage	0.981016%
Prior Cum Net Credit Event Percentage	1.013130%
Minimum Credit Enhancement Test Pass?	YES

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

Distribution Date: 25-Aug-2021
 09-Aug-2021 8:49:24 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



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	96.059197%
Subordinate Percentage	3.940803%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.021209%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.176912%
Prior Cum Net Credit Event Percentage	1.198121%
Minimum Credit Enhancement Test Pass?	YES
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Aug-2021
09-Aug-2021 8:49:24 PM

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 %	3.690000 %	3.720000 %
1M-1	0.00	0.00	2.150000 %	3.690000 %	3.720000 %
1M-1H	0.00	0.00	2.150000 %	3.690000 %	3.720000 %
1M-2	0.00	0.00	0.400000 %	1.610000 %	1.690000 %
1M-2H	0.00	0.00	0.400000 %	1.610000 %	1.690000 %
1B-H	0.00	1,420,131.98	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	3.940000 %	3.980000 %
2M-1	0.00	0.00	2.800000 %	3.940000 %	3.980000 %
2M-1H	0.00	0.00	2.800000 %	3.940000 %	3.980000 %
2M-2	0.00	0.00	0.700000 %	3.820000 %	3.980000 %
2M-2H	0.00	0.00	0.700000 %	3.820000 %	3.980000 %
2B-H	0.00	797,644.69	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 25-Aug-2021
 09-Aug-2021 8:49:24 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



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

Distribution Date: 25-Aug-2021
 09-Aug-2021 8:49:24 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	475	73,288,249.54	0.856658 %	0.887271 %
60 Days	135	21,355,576.51	0.243471 %	0.258543 %
90 Days	75	11,741,858.96	0.135262 %	0.142154 %
120 Days	56	9,050,124.35	0.100996 %	0.109566 %
150 Days	44	7,931,964.58	0.079354 %	0.096029 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	785	123,367,773.94	1.415741 %	1.493563 %

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: 25-Aug-2021
 09-Aug-2021 8:49:24 PM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	283	43,741,495.08	0.750484 %	0.778965 %
60 Days	87	13,139,168.46	0.230714 %	0.233987 %
90 Days	47	6,745,973.01	0.124639 %	0.120135 %
120 Days	34	5,820,399.56	0.090164 %	0.103652 %
150 Days	26	4,953,395.33	0.068949 %	0.088212 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	477	74,400,431.44	1.264950 %	1.324951 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	192	29,546,754.46	1.082361 %	1.117234 %
60 Days	48	8,216,408.05	0.270590 %	0.310682 %
90 Days	28	4,995,885.95	0.157844 %	0.188907 %
120 Days	22	3,229,724.79	0.124021 %	0.122124 %
150 Days	18	2,978,569.25	0.101471 %	0.112627 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	308	48,967,342.50	1.736287 %	1.851574 %

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Aug-2021
09-Aug-2021 8:49:25 PM

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	38	6,332,947.33	544,765.57	0.010 %	68	14,618,982.61	(1,964,897.55)	(0.035 %)	106	20,951,929.94	(1,420,131.98)	(0.025 %)
Group 2	18	3,696,936.49	444,568.14	0.017 %	36	6,502,138.51	(1,242,212.83)	(0.047 %)	54	10,199,075.00	(797,644.69)	(0.030 %)
Total	56	10,029,883.82	989,333.71	0.012 %	104	21,121,121.12	(3,207,110.38)	(0.039 %)	160	31,151,004.94	(2,217,776.67)	(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	0026961362	192,000.00	4.625 %	WY	79.00	360	179,812.31	Active	(23,859.65)	215.29
Group 1	0026961602	340,000.00	4.750 %	TX	80.00	360	295,905.37	Active	(39,900.40)	360.03
Group 1	0026962565	380,000.00	0.000 %	CA	80.00	360	332,240.86	07/31/2021	46,807.55	46,807.55
Group 1	0026963915	415,000.00	5.250 %	CA	66.00	360	379,883.44	Active	(51,780.79)	21,727.40
Group 1	0026967703	210,000.00	0.000 %	PA	69.00	360	181,657.56	07/31/2021	25,592.72	25,592.72
Group 1	0026967761	184,000.00	4.625 %	NH	80.00	360	174,186.19	Active	(22,848.10)	206.17
Group 1	0026969638	155,000.00	4.750 %	IN	73.00	360	143,632.84	Active	(19,294.06)	174.10
Group 1	0026973150	142,000.00	4.125 %	VA	64.00	360	131,885.32	Active	(17,394.05)	156.95
Group 1	0026973495	252,000.00	3.500 %	CA	80.00	360	230,502.44	Active	(30,537.75)	275.56
Group 1	0026973567	261,000.00	0.000 %	VA	75.00	360	220,611.74	07/31/2021	31,080.75	31,080.75
Group 1	0026974382	364,000.00	3.500 %	CA	70.00	360	317,599.99	Active	(41,482.32)	374.31
Group 1	0026974385	210,000.00	3.625 %	CA	75.00	360	180,905.43	Active	(24,258.28)	218.89
Group 1	0026975159	225,000.00	0.000 %	FL	74.00	360	181,077.34	11/30/2020	(25,510.97)	230.20
Group 1	0026977804	235,000.00	3.625 %	NY	62.00	360	204,022.87	Active	(27,499.44)	248.13
Group 1	0026978448	344,000.00	4.500 %	AZ	80.00	360	321,565.07	Active	(43,887.93)	(11,949.30)
Group 1	0026979567	37,000.00	0.000 %	MO	79.00	360	31,241.21	07/31/2021	4,401.40	4,401.40
Group 1	0026980500	107,000.00	4.750 %	VA	75.00	360	94,878.45	Active	(12,567.18)	(3,646.97)
Group 1	0026981162	409,000.00	4.250 %	CA	68.00	360	363,035.92	Active	(50,034.48)	20,994.65
Group 1	0026981342	453,000.00	0.000 %	DC	69.00	360	387,659.72	07/31/2021	54,615.21	54,615.21
Group 1	0026982389	231,000.00	0.000 %	WV	80.00	360	201,608.14	07/31/2021	28,403.44	28,403.44

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: 25-Aug-2021
09-Aug-2021 8:49:25 PM

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	0026982638	186,000.00	5.125 %	TX	78.00	360	163,683.93	Active	(22,027.41)	(6,392.32)
Group 1	0026982654	196,000.00	4.990 %	NY	74.00	360	186,571.67	Active	(24,406.17)	(7,082.63)
Group 1	0026983749	143,000.00	4.875 %	AR	80.00	360	128,513.59	Active	(17,647.76)	7,405.06
Group 1	0026985689	103,000.00	0.000 %	AZ	80.00	360	90,190.97	07/31/2021	12,706.50	12,706.50
Group 1	0026987039	222,000.00	4.500 %	KY	80.00	360	196,480.69	Active	(26,719.47)	11,211.58
Group 1	0026989399	109,000.00	4.875 %	IL	75.00	360	74,047.28	Active	(11,038.43)	99.60
Group 1	0026989641	171,000.00	0.000 %	NC	80.00	360	147,216.20	07/31/2021	20,740.47	20,740.47
Group 1	0026991480	165,000.00	4.875 %	MD	70.00	360	154,434.89	Active	(20,566.43)	(5,968.34)
Group 1	0026992506	283,000.00	0.000 %	NH	77.00	360	242,923.69	07/31/2021	34,224.16	34,224.16
Group 1	0026994859	310,000.00	0.000 %	NY	61.00	360	265,174.26	07/31/2021	37,358.92	37,358.92
Group 1	0026996439	196,000.00	4.750 %	KY	78.00	360	184,042.92	Active	(24,540.00)	(7,121.46)
Group 1	0026998660	256,000.00	5.250 %	TX	80.00	360	244,277.91	Active	(31,442.39)	(9,124.53)
Group 1	0026999479	369,000.00	4.500 %	CA	66.00	360	339,352.97	Active	(45,796.96)	(13,290.19)
Group 1	0027000106	223,000.00	3.625 %	OR	71.00	360	196,661.92	Active	(26,817.01)	11,252.52
Group 1	0027001192	228,000.00	4.125 %	UT	80.00	360	183,279.34	Active	(26,797.88)	241.81
Group 1	0027004649	43,000.00	4.875 %	NC	75.00	360	38,706.34	Active	(5,149.88)	2,160.90
Group 1	0027005042	115,000.00	0.000 %	LA	68.00	360	98,859.25	07/31/2021	13,927.73	13,927.73
Group 1	0027005164	136,000.00	5.375 %	PA	80.00	360	129,738.05	Active	(17,191.29)	(4,988.88)
Group 1	0027007520	403,000.00	4.500 %	FL	80.00	360	371,492.57	Active	(48,406.44)	436.79
Group 1	0027010138	412,000.00	%	TX	67.00	360	353,820.68	10/31/2020	(49,847.81)	(14,465.74)
Group 1	0027018113	74,000.00	0.000 %	FL	75.00	360	65,213.36	07/31/2021	9,187.54	9,187.54
Group 1	0027019831	601,000.00	4.625 %	CT	78.00	360	546,148.51	Active	(74,656.47)	31,326.12
Group 1	0027019869	207,000.00	0.000 %	CA	80.00	360	180,522.47	07/31/2021	25,432.80	25,432.80
Group 1	0027025446	290,000.00	4.875 %	NY	75.00	360	212,204.31	Active	(29,371.25)	12,324.28
Group 1	0027025924	224,000.00	3.750 %	ME	80.00	360	202,357.63	Active	(27,245.66)	245.85
Group 1	0027030573	105,000.00	0.000 %	PA	73.00	360	86,595.52	07/31/2021	12,199.96	12,199.96
Group 1	0027032322	353,000.00	4.625 %	TX	75.00	360	326,016.47	Active	(42,807.58)	386.27
Group 1	0027033748	193,000.00	0.000 %	AZ	80.00	360	171,761.38	02/28/2021	(24,198.50)	10,153.78
Group 1	0027034077	338,000.00	5.000 %	WI	80.00	360	291,363.99	Active	(41,797.01)	17,538.18
Group 1	0027034541	268,000.00	4.625 %	NY	80.00	360	255,163.67	Active	(33,474.80)	(9,714.33)
Group 1	0027034824	112,000.00	0.000 %	FL	80.00	360	98,960.14	05/31/2021	(13,941.94)	5,850.09
Group 1	0027035771	88,000.00	4.750 %	AL	75.00	360	76,816.91	Active	(10,323.59)	93.15
Group 1	0027037000	272,000.00	4.625 %	OR	80.00	360	239,653.73	Active	(32,168.24)	290.26

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: 25-Aug-2021
09-Aug-2021 8:49:25 PM

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	0027039846	332,000.00	4.375 %	NY	80.00	360	304,769.29	Active	(41,101.08)	370.87
Group 1	0027040656	124,000.00	4.750 %	AR	80.00	360	107,917.17	Active	(14,659.58)	6,151.21
Group 1	0027042037	64,000.00	0.000 %	NC	72.00	360	55,074.85	07/31/2021	7,759.19	7,759.19
Group 1	0027045049	195,000.00	4.500 %	CA	75.00	360	178,079.85	Active	(24,249.87)	218.82
Group 1	0027045697	120,000.00	4.875 %	SC	80.00	360	114,478.76	Active	(15,021.23)	(4,359.14)
Group 1	0027049124	391,000.00	4.375 %	CA	75.00	360	356,241.60	Active	(48,405.16)	436.78
Group 1	0027049872	208,000.00	0.000 %	TX	80.00	360	164,625.79	07/31/2021	23,193.20	23,193.20
Group 1	0027050081	320,000.00	4.125 %	DC	63.00	360	296,293.09	Active	(39,494.32)	16,571.96
Group 1	0027050344	417,000.00	4.490 %	CA	73.00	360	384,926.80	Active	(51,950.22)	(15,075.86)
Group 1	0027050634	105,000.00	5.125 %	TX	80.00	360	104,411.75	Active	(12,741.45)	(3,697.54)
Group 1	0027050732	240,000.00	4.750 %	NJ	73.00	360	229,822.35	Active	(30,048.86)	(8,720.13)
Group 1	0027051947	160,000.00	5.250 %	IA	80.00	360	160,296.83	Active	(20,227.71)	(5,870.05)
Group 1	0027053549	317,000.00	0.000 %	NM	80.00	360	277,711.32	07/31/2021	39,125.19	39,125.19
Group 1	0027054055	250,000.00	4.250 %	NY	80.00	360	231,363.73	Active	(29,757.39)	12,486.31
Group 1	0027054165	204,000.00	0.000 %	TX	80.00	360	177,143.32	07/31/2021	24,956.73	24,956.73
Group 1	0027056251	97,000.00	5.125 %	FL	75.00	360	91,294.69	Active	(12,215.28)	110.22
Group 1	0027058162	192,000.00	0.000 %	IL	80.00	360	165,632.44	07/31/2021	23,335.03	13,939.57
Group 1	0027059341	249,000.00	0.000 %	NV	65.00	360	213,611.13	07/31/2021	30,094.47	30,094.47
Group 1	0027060227	272,000.00	5.250 %	NV	80.00	360	243,182.18	Active	(33,372.80)	14,003.35
Group 1	0027062391	352,000.00	0.000 %	WA	80.00	360	309,636.83	12/31/2020	(43,623.00)	18,304.37
Group 1	0027066040	53,000.00	0.000 %	IN	80.00	360	46,513.50	07/31/2021	6,553.03	6,553.03
Group 1	0027066450	83,000.00	5.250 %	OK	70.00	360	81,034.29	Active	(10,506.31)	(3,048.91)
Group 1	0027066774	122,000.00	0.000 %	PR	80.00	360	106,443.07	07/31/2021	14,996.17	14,996.17
Group 1	0027069989	94,000.00	5.500 %	IL	75.00	360	91,336.60	Active	(11,556.27)	(3,353.61)
Group 1	0027070762	364,000.00	5.000 %	CA	80.00	360	321,391.15	Active	(45,095.64)	18,922.29
Group 1	0027071878	250,000.00	4.750 %	WA	72.00	360	233,581.12	Active	(31,091.12)	280.55
Group 1	0027073294	131,000.00	0.000 %	PA	75.00	360	114,614.16	07/31/2021	16,147.35	16,147.35
Group 1	0027074517	337,000.00	4.875 %	IL	80.00	360	311,813.96	Active	(42,187.88)	(12,242.85)
Group 1	0027075735	344,000.00	4.875 %	SC	80.00	360	319,924.65	Active	(42,864.55)	386.79
Group 1	0027076515	144,000.00	0.000 %	LA	80.00	360	124,535.58	07/31/2021	17,545.12	17,545.12
Group 1	0027077441	184,000.00	5.125 %	CA	75.00	360	168,806.82	Active	(22,128.07)	199.67
Group 1	0027079160	208,000.00	4.875 %	NY	80.00	360	206,843.24	Active	(27,646.24)	11,600.46
Group 1	0027080375	174,000.00	4.750 %	TX	80.00	360	159,472.08	Active	(21,701.56)	9,106.05

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: 25-Aug-2021
09-Aug-2021 8:49:25 PM

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	0027082033	184,000.00	5.000 %	PA	75.00	360	176,094.61	Active	(23,039.03)	(6,685.88)
Group 1	0027082042	171,000.00	0.000 %	WI	70.00	360	150,377.63	07/31/2021	21,185.86	21,185.86
Group 1	0027084515	320,000.00	4.250 %	CA	80.00	360	284,553.19	Active	(39,488.60)	356.32
Group 1	0027084707	174,000.00	5.250 %	UT	80.00	360	164,804.19	Active	(21,885.79)	197.48
Group 1	0027085862	184,000.00	4.500 %	IL	80.00	360	167,922.20	Active	(22,909.78)	(6,648.38)
Group 1	0027088167	104,000.00	5.000 %	WI	80.00	360	99,632.25	Active	(13,057.62)	117.82
Group 1	0027091419	186,000.00	4.750 %	FL	80.00	360	171,297.81	Active	(23,097.98)	9,692.00
Group 1	0027093542	143,000.00	5.500 %	WA	75.00	360	142,164.57	Active	(18,083.57)	(5,247.82)
Group 1	0027094337	149,000.00	%	TX	75.00	360	117,839.38	10/31/2020	(16,601.73)	(4,817.79)
Group 1	0027095931	281,000.00	0.000 %	VA	65.00	360	234,527.06	07/31/2021	33,041.20	33,041.20
Group 1	0027096615	348,000.00	3.875 %	CA	80.00	360	311,627.65	Active	(42,632.59)	17,888.78
Group 1	0027096810	224,000.00	0.000 %	AZ	66.00	360	174,560.36	07/31/2021	24,592.83	24,592.83
Group 1	0027101033	55,000.00	0.000 %	IA	62.00	360	48,023.52	07/31/2021	6,765.76	6,765.76
Group 1	0027101638	291,000.00	5.000 %	CA	75.00	360	261,038.81	Active	(36,124.78)	15,158.09
Group 1	0027102524	120,000.00	0.000 %	FL	80.00	360	101,217.50	07/31/2021	14,259.97	14,259.97
Group 1	0027103337	243,000.00	4.750 %	CA	75.00	360	226,762.15	Active	(30,465.72)	(8,841.10)
Group 1	0027103448	164,000.00	4.750 %	TX	75.00	360	156,978.25	Active	(20,352.95)	8,540.17
Group 1	0027104135	220,000.00	0.000 %	OH	80.00	360	187,609.07	07/31/2021	26,431.19	26,431.19
Group 1	0027104151	152,000.00	0.000 %	TX	80.00	360	131,734.99	07/31/2021	18,559.40	18,559.40
Group 1	0027105247	108,000.00	0.000 %	NJ	64.00	360	94,181.34	07/31/2021	13,268.68	13,268.68
Group 2	0026868461	107,000.00	4.875 %	WI	85.00	360	100,620.98	Active	(18,936.23)	0.00
Group 2	0026869519	89,000.00	4.500 %	FL	90.00	360	77,761.50	Active	(15,222.56)	0.00
Group 2	0026870546	188,000.00	3.750 %	CA	84.00	360	164,588.24	Active	(32,044.25)	0.00
Group 2	0026870571	333,000.00	4.000 %	NY	95.00	360	316,512.34	Active	(57,967.37)	(21,837.74)
Group 2	0026875490	174,000.00	3.875 %	OK	97.00	360	168,644.58	Active	(32,335.95)	0.00
Group 2	0026875496	153,000.00	5.000 %	CA	95.00	360	145,603.40	Active	(27,106.03)	0.00
Group 2	0026876106	314,000.00	0.000 %	CA	95.00	360	273,414.78	07/31/2021	54,682.96	54,682.96
Group 2	0026876334	353,000.00	3.875 %	NJ	85.00	360	313,599.69	Active	(60,369.22)	0.00
Group 2	0026880047	147,000.00	4.250 %	TX	95.00	360	129,383.61	Active	(25,163.19)	0.00
Group 2	0026881192	315,000.00	0.000 %	TX	97.00	360	267,565.02	07/31/2021	53,513.00	53,513.00
Group 2	0026881560	417,000.00	0.000 %	TX	89.00	360	339,155.59	07/31/2021	67,831.12	67,831.12
Group 2	0026883714	448,000.00	0.000 %	NY	84.00	360	361,933.43	07/31/2021	72,386.69	72,386.69
Group 2	0026886511	171,000.00	0.000 %	PA	95.00	360	153,017.02	07/31/2021	30,603.40	30,603.40

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: 25-Aug-2021
09-Aug-2021 8:49:25 PM

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	0026888260	116,000.00	0.000 %	TN	90.00	360	100,346.96	07/31/2021	20,069.39	20,069.39
Group 2	0026890174	95,000.00	5.375 %	MN	95.00	360	83,725.77	Active	(16,282.07)	0.00
Group 2	0026890708	206,000.00	0.000 %	SC	90.00	360	180,680.80	09/30/2020	(36,136.16)	(18,068.08)
Group 2	0026894243	197,000.00	4.500 %	CA	95.00	360	176,131.65	Active	(33,685.75)	0.00
Group 2	0026894929	257,000.00	4.750 %	AL	95.00	360	227,458.57	Active	(43,078.26)	0.00
Group 2	0026898233	126,000.00	0.000 %	LA	97.00	360	109,325.68	02/28/2021	(21,865.14)	0.00
Group 2	0026898522	100,000.00	0.000 %	MO	95.00	360	86,580.72	01/31/2021	(17,316.14)	0.00
Group 2	0026899596	183,000.00	4.625 %	KS	95.00	360	168,821.05	Active	(31,794.00)	0.00
Group 2	0026899872	409,000.00	%	AZ	95.00	360	360,460.71	10/31/2020	(72,092.14)	(27,158.89)
Group 2	0026900735	240,000.00	0.000 %	MN	95.00	360	216,856.13	07/31/2021	43,371.23	43,371.23
Group 2	0026902055	314,000.00	4.625 %	NJ	95.00	360	290,029.56	Active	(54,365.84)	0.00
Group 2	0026902231	328,000.00	4.750 %	OH	95.00	360	267,800.13	Active	(54,455.32)	0.00
Group 2	0026902538	145,000.00	4.000 %	NM	95.00	360	146,681.17	Active	(26,444.88)	(9,962.44)
Group 2	0026902708	136,000.00	5.125 %	TX	93.00	360	130,005.65	Active	(23,834.35)	0.00
Group 2	0026903433	191,000.00	0.000 %	IL	95.00	360	168,982.28	07/31/2021	33,796.46	33,796.46
Group 2	0026907468	132,000.00	5.375 %	CO	97.00	360	126,007.23	Active	(23,542.30)	(8,868.97)
Group 2	0026909348	207,000.00	0.000 %	IN	90.00	360	171,465.01	07/31/2021	34,293.00	34,293.00
Group 2	0026909759	191,000.00	0.000 %	DE	88.00	360	166,868.87	07/31/2021	33,373.77	33,373.77
Group 2	0026911748	345,000.00	0.000 %	FL	88.00	360	300,632.25	07/31/2021	60,126.45	60,126.45
Group 2	0026914575	195,000.00	3.625 %	LA	89.00	360	181,682.15	Active	(33,805.44)	(12,735.34)
Group 2	0026914772	233,000.00	5.250 %	SC	95.00	360	220,616.66	Active	(41,579.22)	0.00
Group 2	0026918980	162,000.00	5.000 %	MN	97.00	360	156,836.27	Active	(28,865.39)	(14,432.70)
Group 2	0026919148	127,000.00	5.000 %	MS	95.00	360	112,959.10	Active	(21,666.59)	(8,162.34)
Group 2	0026920043	68,000.00	0.000 %	MD	85.00	360	59,524.71	07/31/2021	11,904.94	11,904.94
Group 2	0026923795	352,000.00	4.750 %	CA	95.00	360	316,129.77	Active	(62,109.83)	0.00
Group 2	0026924230	114,000.00	4.625 %	IL	95.00	360	102,817.54	Active	(19,484.48)	0.00
Group 2	0026924788	343,000.00	4.750 %	NC	90.00	360	318,163.90	Active	(60,288.41)	0.00
Group 2	0026927551	293,000.00	3.875 %	TX	95.00	360	244,569.26	Active	(50,520.52)	0.00
Group 2	0026928984	304,000.00	0.000 %	VA	92.00	360	262,562.80	07/31/2021	52,512.56	52,512.56
Group 2	0026934880	212,000.00	4.875 %	LA	95.00	360	204,453.13	Active	(37,709.29)	(14,206.02)
Group 2	0026935200	96,000.00	4.750 %	TX	97.00	360	87,911.87	Active	(16,837.83)	0.00
Group 2	0026935342	299,000.00	4.625 %	AL	95.00	360	285,696.74	Active	(52,940.41)	(19,943.96)
Group 2	0026935550	310,000.00	4.625 %	KS	85.00	360	279,628.68	Active	(54,265.52)	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Aug-2021
09-Aug-2021 8:49:25 PM

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	0026935710	90,000.00	4.750 %	GA	95.00	360	70,757.02	Active	(14,315.95)	0.00
Group 2	0026937205	135,000.00	0.000 %	WI	95.00	360	117,563.73	07/31/2021	23,512.75	23,512.75
Group 2	0026937891	97,000.00	4.500 %	MN	95.00	360	79,912.03	Active	(15,190.77)	(5,722.74)
Group 2	0026938095	117,000.00	4.875 %	OH	97.00	360	111,205.21	Active	(20,807.64)	0.00
Group 2	0026939200	72,000.00	4.875 %	TN	95.00	360	65,465.65	Active	(12,716.11)	0.00
Group 2	0026942711	144,000.00	4.375 %	IL	97.00	360	135,944.29	Active	(25,281.18)	0.00
Group 2	0026945230	408,000.00	5.250 %	CA	85.00	360	365,807.66	Active	(72,203.51)	0.00
Group 2	0026953692	142,000.00	4.375 %	OK	95.00	360	128,206.46	Active	(24,997.17)	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



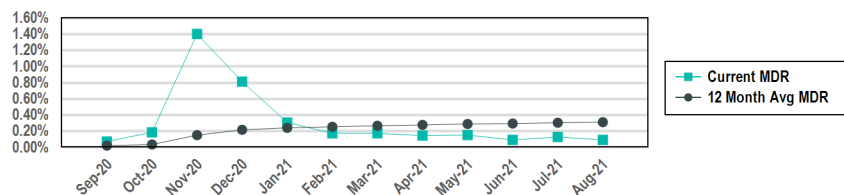
Realized Loss Report - Collateral

Summary

MDR

Current Month	0.094 %
3 Month Average	0.105 %
12 Month Average	0.313 %

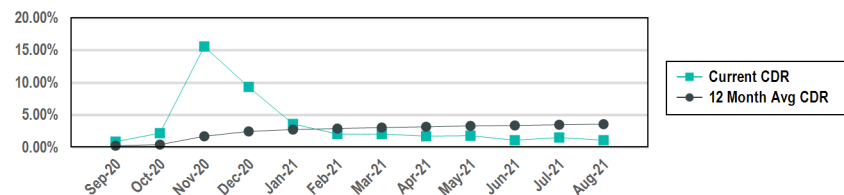
MDR: Current vs. 12mo Average



CDR

Current Month	1.123 %
3 Month Average	1.256 %
12 Month Average	3.597 %

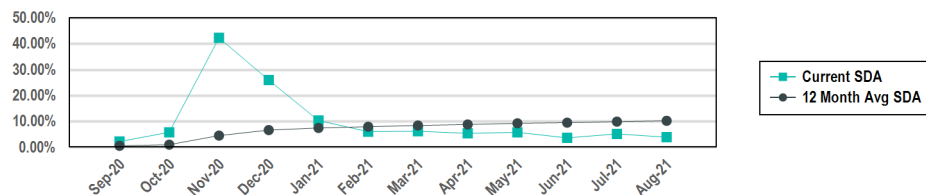
CDR: Current vs. 12mo Average



SDA

Current Month	3.962 %
3 Month Average	4.295 %
12 Month Average	10.295 %

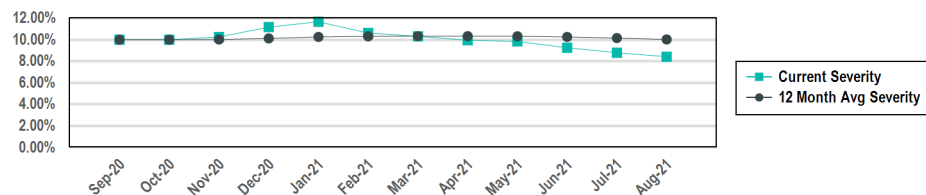
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative)	8.422 %
3 Month Average (Cumulative)	8.823 %
12 Month Average (Cumulative)	10.022 %

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



Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



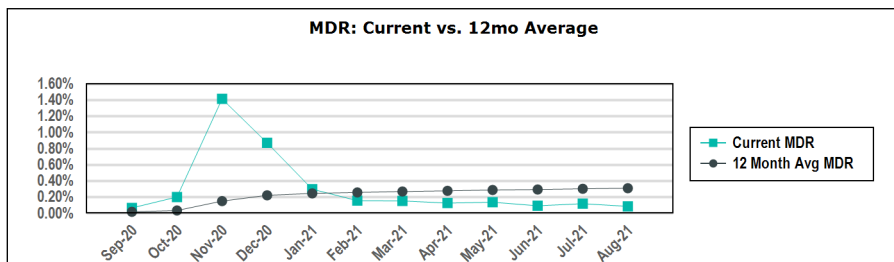
Distribution Date: 25-Aug-2021
 09-Aug-2021 8:49:26 PM

Realized Loss Report - Collateral

Group 1

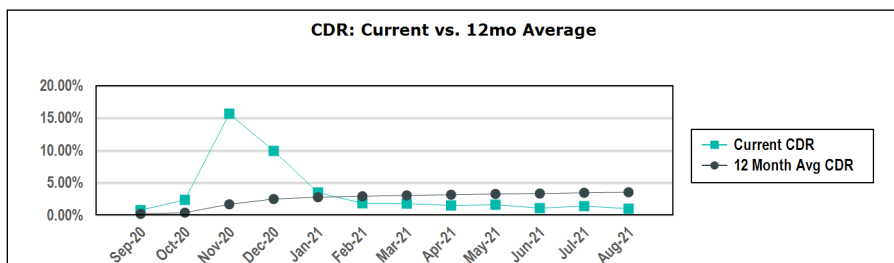
MDR

Current Month 0.088 %
 3 Month Average 0.101 %
 12 Month Average 0.312 %



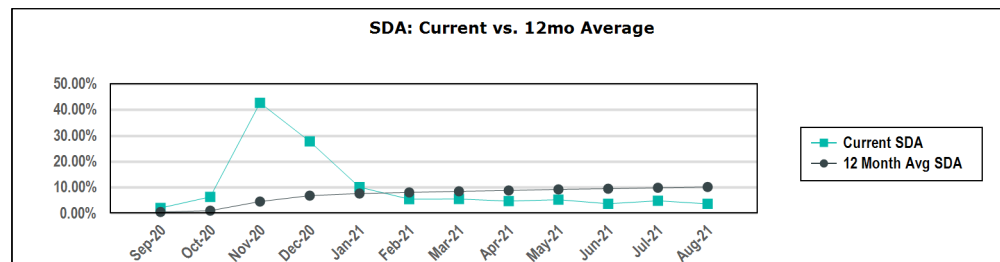
CDR

Current Month 1.048 %
 3 Month Average 1.203 %
 12 Month Average 3.584 %



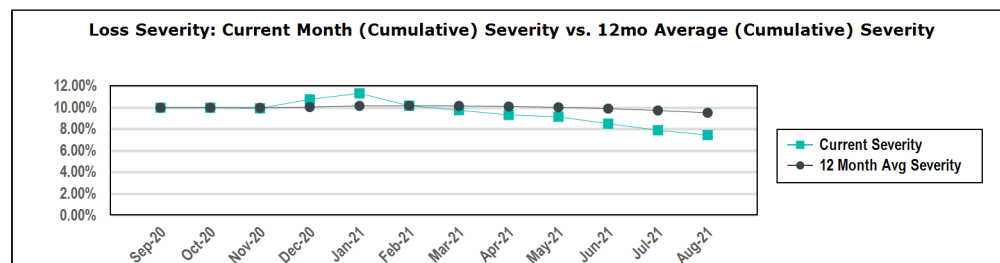
SDA

Current Month 3.701 %
 3 Month Average 4.113 %
 12 Month Average 10.232 %



Loss Severity

Current Month (Cumulative) 7.467 %
 3 Month Average (Cumulative) 7.963 %
 12 Month Average (Cumulative) 9.530 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



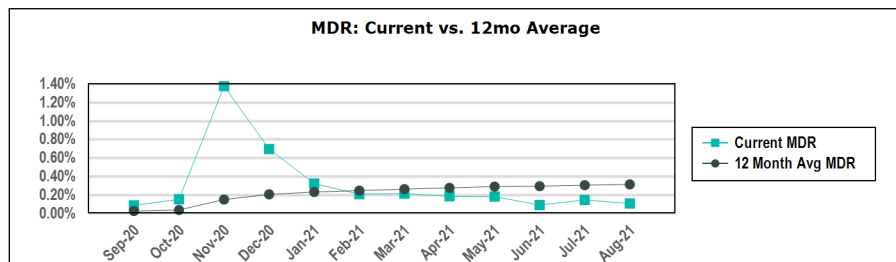
Distribution Date: 25-Aug-2021
09-Aug-2021 8:49:26 PM

Realized Loss Report - Collateral

Group 2

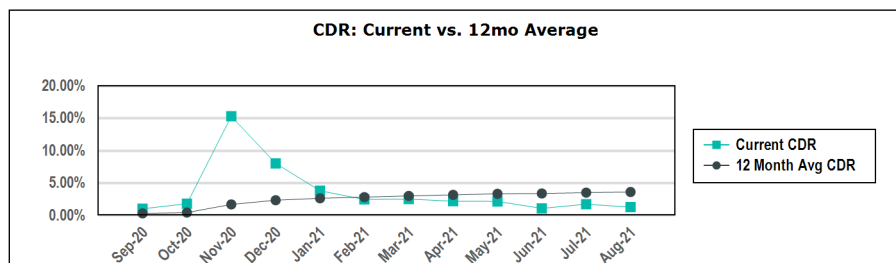
MDR

Current Month	0.107 %
3 Month Average	0.115 %
12 Month Average	0.314 %



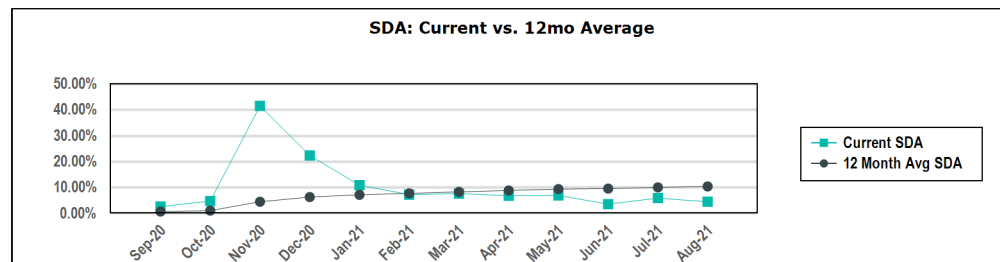
CDR

Current Month	1.279 %
3 Month Average	1.368 %
12 Month Average	3.627 %



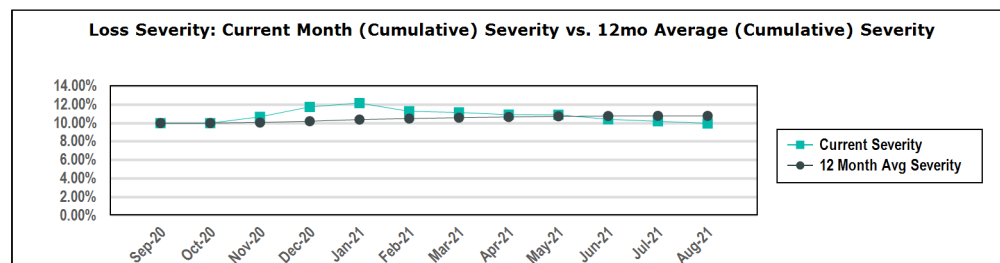
SDA

Current Month	4.510 %
3 Month Average	4.677 %
12 Month Average	10.430 %



Loss Severity

Current Month (Cumulative)	9.964 %
3 Month Average (Cumulative)	10.187 %
12 Month Average (Cumulative)	10.782 %



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.

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

Distribution Date: 25-Aug-2021
09-Aug-2021 8:49:27 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Prepayment Rates

Summary

SMM

Current Month	3.393 %
3 Month Average	3.575 %
12 Month Average	4.123 %

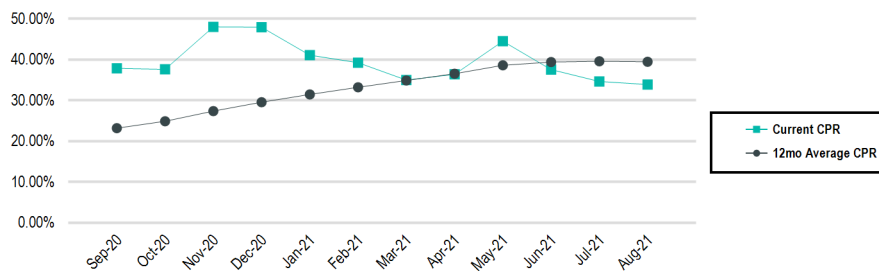
CPR

Current Month	33.912 %
3 Month Average	35.379 %
12 Month Average	39.491 %

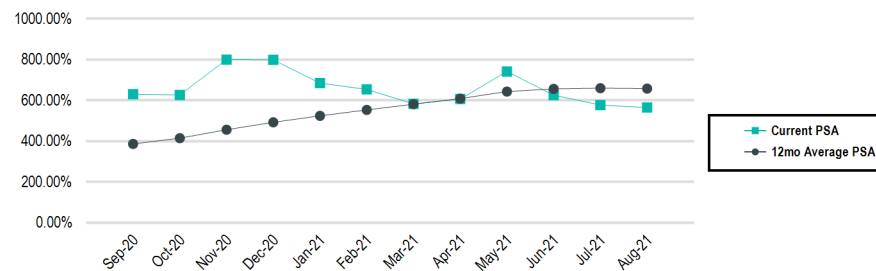
PSA

Current Month	565.199 %
3 Month Average	589.644 %
12 Month Average	658.187 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	3.130 %
3 Month Average	3.451 %
12 Month Average	3.931 %

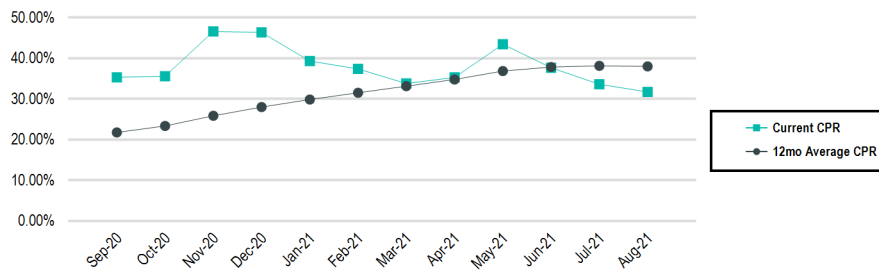
CPR

Current Month	31.728 %
3 Month Average	34.349 %
12 Month Average	38.024 %

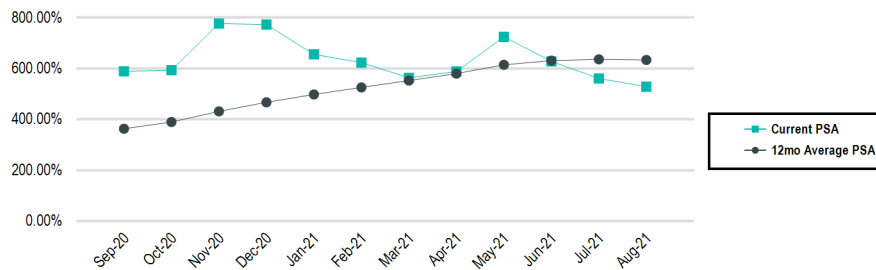
PSA

Current Month	528.793 %
3 Month Average	572.478 %
12 Month Average	633.734 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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: 25-Aug-2021
 09-Aug-2021 8:49:28 PM

Prepayment Rates

Group 2

SMM

Current Month	3.945 %
3 Month Average	3.836 %
12 Month Average	4.516 %

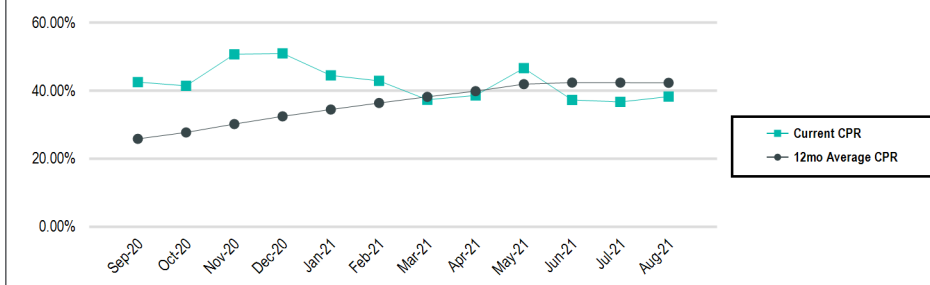
CPR

Current Month	38.303 %
3 Month Average	37.459 %
12 Month Average	42.370 %

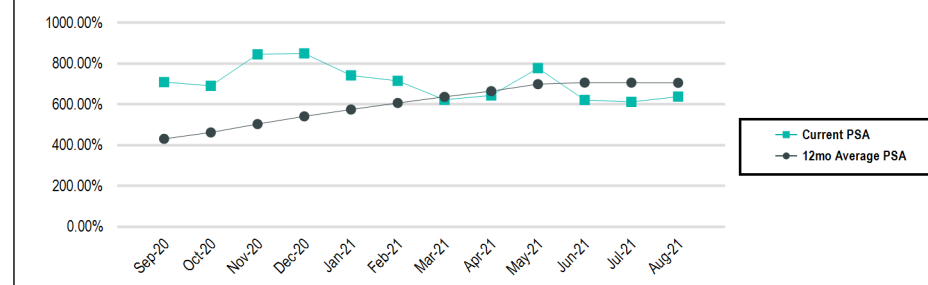
PSA

Current Month	638.383 %
3 Month Average	624.325 %
12 Month Average	706.170 %

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

Distribution Date: 25-Aug-2021
09-Aug-2021 8:49:28 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.