

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

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



Distribution Date: 26-Nov-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H	NA	10/29/2021	0.00000 %	5,075,418,236.71	0.00	147,224,815.78	0.00	4,928,193,420.93	147,224,815.78	0.00
1M-1	30711XAS3	11/24/2021	1.58925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	10/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAT1	11/24/2021	4.38925 %	96,629,975.36	377,007.22	5,356,614.37	0.00	91,273,360.99	5,733,621.59	0.00
1M-2H	NA	10/29/2021	0.00000 %	5,151,463.31	0.00	285,567.73	0.00	4,865,895.59	285,567.73	0.00
1B-H	NA	10/29/2021	0.00000 %	97,028,378.74	0.00	0.00	(965,968.41)	97,994,347.15	0.00	27,560,352.85
2A-H	NA	10/29/2021	0.00000 %	2,340,570,484.90	0.00	84,038,950.72	0.00	2,256,531,534.18	84,038,950.72	0.00
2M-1	30711XAU8	11/24/2021	1.58925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	10/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAV6	11/24/2021	4.63925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	10/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	NA	10/29/2021	0.00000 %	98,833,443.13	0.00	3,409,287.86	(736,168.23)	96,160,323.50	3,409,287.86	22,963,649.34
Totals				7,713,631,982.15	377,007.22	240,315,236.46	(1,702,136.64)	7,475,018,882.34	240,692,243.68	50,524,002.19

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Credit-Linked Notes

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	5,075,418,236.71	12,805,666.06	134,419,149.72	0.00	0.00	147,224,815.78	4,928,193,420.93	0.16269996	147,224,815.78
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	96,629,975.36	476,224.19	4,880,390.18	0.00	0.00	5,356,614.37	91,273,360.99	0.17502083	5,356,614.37
1M-2H	27,801,809.00	5,151,463.31	25,388.10	260,179.63	0.00	0.00	285,567.73	4,865,895.59	0.17502083	285,567.73
1B-H	125,554,700.00	97,028,378.74	0.00	0.00	0.00	(965,968.41)	(965,968.41)	97,994,347.15	0.78049127	0.00
2A-H	18,098,852,025.00	2,340,570,484.90	5,613,877.83	78,425,072.88	0.00	0.00	84,038,950.72	2,256,531,534.18	0.12467816	84,038,950.72
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	98,833,443.13	237,052.84	3,172,235.03	0.00	(736,168.23)	2,673,119.63	96,160,323.50	0.73054603	3,409,287.86
Totals	50,192,676,912.00	7,713,631,982.15	19,158,209.02	221,157,027.44	0.00	(1,702,136.64)	238,613,099.82	7,475,018,882.34	0.14892648	240,315,236.46

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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	167.56045916	0.42276778	4.43772974	0.00000000	0.00000000	4.86049752	162.69996165	0.16269996	4.86049752
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	185.29237845	0.91318157	9.35837043	0.00000000	0.00000000	10.27155200	175.02082644	0.17502083	10.27155200
1M-2H	27,801,809.00	185.29237828	0.91318158	9.35837053	0.00000000	0.00000000	10.27155211	175.02082652	0.17502083	10.27155211
1B-H	125,554,700.00	772.79766301	0.00000000	0.00000000	0.00000000	(7.69360613)	(7.69360613)	780.49126914	0.78049127	0.00000000
2A-H	18,098,852,025.00	129.32148855	0.31017867	4.33315178	0.00000000	0.00000000	4.64333045	124.67815810	0.12467816	4.64333045
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	750.85416376	1.80092999	24.09999900	0.00000000	(5.59279292)	20.30813600	730.54602776	0.73054603	25.90092892

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 %	5,075,418,236.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,928,193,420.93
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	10/25/21 - 11/25/21	32	4.38925 %	96,629,975.36	377,007.22	0.00	0.00	0.00	0.00	377,007.22	0.00	91,273,360.99
1M-2H	N/A	N/A	0.00000 %	5,151,463.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,865,895.59
1B-H	N/A	N/A	0.00000 %	97,028,378.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	97,994,347.15
2A-H	N/A	N/A	0.00000 %	2,340,570,484.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,256,531,534.18
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	N/A	N/A	4.63925 %	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 %	98,833,443.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	96,160,323.50
Totals					377,007.22	0.00	0.00	0.00	0.00	377,007.22	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 %	167.56045916	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	162.69996165
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 %	185.29237845	0.72292851	0.00000000	0.00000000	0.00000000	0.00000000	0.72292851	0.00000000	175.02082644
1M-2H	27,801,809.00	0.00000 %	185.29237828	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	175.02082652
1B-H	125,554,700.00	0.00000 %	772.79766301	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	780.49126914
2A-H	18,098,852,025.00	0.00000 %	129.32148855	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	124.67815810
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 %	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 %	750.85416376	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	730.54602776

(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	4,050,651.61
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	1,702,136.64
Total Deposits	5,752,788.25
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	5,733,621.59
Total Withdrawals (Pool Distribution Amount)	5,752,788.25
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	0.089250%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	151,901,029.47
Total Principal Reduction Cumulative	26,266,347,783.31
Scheduled Principal Current	13,307,278.35
Scheduled Principal Cumulative	2,262,395,082.98
Unscheduled Principal Current	139,559,719.53
Unscheduled Principal Cumulative	23,976,392,347.48
Senior Reduction Amount	147,224,815.78
Subordinate Reduction Amount	5,642,182.10
Calculated Recovery Principal Amount	3,185,481.14
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	965,968.41
Group 2	
Total Principal Reduction Current	86,712,070.35
Total Principal Reduction Cumulative	16,451,310,246.34
Scheduled Principal Current	5,850,930.67
Scheduled Principal Cumulative	1,223,349,503.38
Unscheduled Principal Current	81,597,307.91
Unscheduled Principal Cumulative	15,204,997,093.62
Senior Reduction Amount	84,038,950.72
Subordinate Reduction Amount	3,409,287.86
Calculated Recovery Principal Amount	3,300,303.25
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	736,168.23
Informational Reporting	
Group 1	
At Issuance Loan Count	146212
Period Beginning Loan Count	35813
Period Reference Pool Removal Loan Count	917
Period Ending Loan Count	34946

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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	5,122,327,025.27
Period PIF Loan Count Current	902
PIF Loan Count Cumulative	109608
Period PIF Loan UPB Current	142,850,483.20
PIF Loan UPB Cumulative	22,906,581,131.81
Period Partial Prepayment Amount	(5,957,370.03)
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	15
D180 Credit Event Loan Count Cumulative	1505
D180 Credit Event Actual Balance Curr	2,219,512.73
D180 Credit Event Actual Balance Cum	274,453,459.98
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	57
Reversed Credit Event Loan Count Cumulative	786
Reversed Credit Event Amount Current	11,879,196.62
Reversed Credit Event Amount Cumulative	160,910,466.58
Credit Event Amount Current	2,219,512.73
Credit Event Amount Cumulative	275,603,537.61
Total Active Modified Loan Count	224
Total Active Modified Loan UPB	34,836,640.93
Group 2	
At Issuance Loan Count	88416
Period Beginning Loan Count	16606
Period Reference Pool Removal Loan Count	519
Period Ending Loan Count	16119
UPB at Origination	19,272,882,000.00
UPB at Issuance	18,804,002,104.35
UPB Actual Current	2,352,691,858.01

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	507
PIF Loan Count Cumulative	71124
Period PIF Loan UPB Current	82,013,805.45
PIF Loan UPB Cumulative	14,769,985,160.06
Period Partial Prepayment Amount	(3,415,576.03)
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	18
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	2,338,705.28
D180 Credit Event Loan Count Current	12
D180 Credit Event Loan Count Cumulative	1096
D180 Credit Event Actual Balance Curr	2,564,135.02
D180 Credit Event Actual Balance Cum	206,499,552.96
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	35
Reversed Credit Event Loan Count Cumulative	423
Reversed Credit Event Amount Current	6,244,976.15
Reversed Credit Event Amount Cumulative	78,031,621.97
Credit Event Amount Current	2,564,135.02
Credit Event Amount Cumulative	208,838,258.24
Total Active Modified Loan Count	209
Total Active Modified Loan UPB	35,578,455.56
Structural Reporting	
Group 1	
Senior Percentage	96.230542%
Subordinate Percentage	3.769458%
10% Severity Tier Percentage [0 - 1%]	0.030774%
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	0.878035%
Prior Cum Net Credit Event Percentage	0.908809%
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	95.948459%
Subordinate Percentage	4.051541%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.019575%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.110605%
Prior Cum Net Credit Event Percentage	1.130180%
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 %	3.770000 %	3.790000 %
1M-1	0.00	0.00	2.150000 %	3.770000 %	3.790000 %
1M-1H	0.00	0.00	2.150000 %	3.770000 %	3.790000 %
1M-2	0.00	0.00	0.400000 %	1.840000 %	1.910000 %
1M-2H	0.00	0.00	0.400000 %	1.840000 %	1.910000 %
1B-H	0.00	965,968.41	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	4.050000 %	4.090000 %
2M-1	0.00	0.00	2.800000 %	4.050000 %	4.090000 %
2M-1H	0.00	0.00	2.800000 %	4.050000 %	4.090000 %
2M-2	0.00	0.00	0.700000 %	4.050000 %	4.090000 %
2M-2H	0.00	0.00	0.700000 %	4.050000 %	4.090000 %
2B-H	0.00	736,168.23	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



Distribution Date: 26-Nov-2021
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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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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	454	68,079,438.55	0.889063 %	0.910759 %
60 Days	109	16,367,455.37	0.213453 %	0.218962 %
90 Days	59	9,043,724.89	0.115539 %	0.120986 %
120 Days	37	6,148,576.90	0.072457 %	0.082255 %
150 Days	46	8,217,100.07	0.090081 %	0.109927 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	705	107,856,295.78	1.380593 %	1.442890 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	275	41,554,094.56	0.786928 %	0.811235 %
60 Days	71	10,359,143.36	0.203171 %	0.202235 %
90 Days	40	6,075,927.54	0.114462 %	0.118617 %
120 Days	21	3,683,528.95	0.060093 %	0.071911 %
150 Days	29	5,211,049.01	0.082985 %	0.101732 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	436	66,883,743.42	1.247639 %	1.305730 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	179	26,525,343.99	1.110491 %	1.127447 %
60 Days	38	6,008,312.01	0.235747 %	0.255380 %
90 Days	19	2,967,797.35	0.117873 %	0.126145 %
120 Days	16	2,465,047.95	0.099262 %	0.104776 %
150 Days	17	3,006,051.06	0.105466 %	0.127771 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	269	40,972,552.36	1.668838 %	1.741518 %

Connecticut Avenue Securities

Credit-Linked Notes

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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	22	3,207,433.75	123,159.16	0.002 %	50	11,599,354.66	(1,089,127.57)	(0.021 %)	72	14,806,788.41	(965,968.41)	(0.019 %)
Group 2	15	3,190,651.40	387,523.73	0.016 %	32	5,950,490.58	(1,123,691.96)	(0.048 %)	47	9,141,141.98	(736,168.23)	(0.031 %)
Total	37	6,398,085.15	510,682.89	0.007 %	82	17,549,845.24	(2,212,819.53)	(0.030 %)	119	23,947,930.39	(1,702,136.64)	(0.023 %)

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

Group	Loan Number	Original Securitizd Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0026957449	530,000.00	4.990 %	CA	65.00	360	469,139.86	Active	(44,808.43)	44,808.42
Group 1	0026963436	81,000.00	%	FL	75.00	360	71,582.70	10/31/2020	(7,158.27)	0.00
Group 1	0026964275	186,000.00	%	AR	75.00	360	163,024.62	10/31/2020	(16,302.46)	0.00
Group 1	0026965906	161,000.00	4.125 %	TX	68.00	360	149,158.03	Active	(13,687.28)	0.00
Group 1	0026966637	90,000.00	5.125 %	MA	80.00	360	90,483.40	Active	(8,059.95)	0.00
Group 1	0026968006	272,000.00	4.625 %	OR	80.00	360	253,057.53	Active	(23,590.77)	0.00
Group 1	0026971751	136,000.00	0.000 %	CA	70.00	360	122,617.89	10/31/2021	12,261.79	269.30
Group 1	0026973758	504,000.00	3.500 %	NY	80.00	360	479,342.88	Active	(43,464.05)	0.00
Group 1	0026974335	524,000.00	3.375 %	CA	61.00	360	468,006.34	Active	(44,809.65)	0.00
Group 1	0026977890	385,000.00	4.750 %	CA	70.00	360	374,621.29	Active	(34,083.76)	0.00
Group 1	0026980420	246,000.00	4.750 %	VT	75.00	360	209,397.90	Active	(21,727.72)	0.00
Group 1	0026982389	231,000.00	4.875 %	WV	80.00	360	208,372.50	Active	(20,160.81)	8,242.63
Group 1	0026983731	130,000.00	0.000 %	VA	80.00	360	112,842.51	05/31/2021	(11,284.25)	11,284.25
Group 1	0026986161	141,000.00	0.000 %	IL	80.00	360	119,548.54	10/31/2021	11,954.85	11,954.85
Group 1	0026988220	232,000.00	4.875 %	NV	80.00	360	227,877.08	Active	(20,588.25)	0.00
Group 1	0026990338	274,000.00	4.500 %	TX	79.00	360	270,238.38	Active	(24,020.72)	0.00
Group 1	0026995553	316,000.00	3.875 %	CA	64.00	360	291,911.39	Active	(27,374.66)	0.00
Group 1	0026996934	57,000.00	4.875 %	AR	80.00	360	57,288.90	Active	(5,363.71)	5,363.72
Group 1	0026998543	308,000.00	4.750 %	NY	75.00	360	257,812.41	Active	(26,272.56)	0.00
Group 1	0026999847	172,000.00	4.375 %	NV	80.00	360	161,067.67	Active	(15,021.41)	15,021.40

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Series 2015-C01



Distribution Date: 26-Nov-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	0027001323	268,000.00	4.625 %	FL	80.00	360	247,147.79	Active	(23,845.78)	23,845.77
Group 1	0027004874	76,000.00	4.500 %	MD	80.00	360	74,689.23	Active	(6,682.31)	0.00
Group 1	0027005112	122,000.00	0.000 %	FL	80.00	360	106,866.99	10/31/2021	10,686.70	10,686.70
Group 1	0027006463	242,000.00	%	VA	67.00	360	214,653.02	10/31/2020	(21,465.30)	0.00
Group 1	0027008517	207,000.00	4.875 %	CA	80.00	360	187,760.57	Active	(18,024.18)	18,024.18
Group 1	0027010634	170,000.00	0.000 %	TX	80.00	360	141,873.81	10/31/2021	14,187.38	14,187.38
Group 1	0027012369	115,000.00	0.000 %	NY	80.00	360	99,491.74	10/31/2021	9,949.17	9,949.17
Group 1	0027012784	128,000.00	4.625 %	ID	80.00	360	107,565.90	Active	(11,074.30)	11,074.31
Group 1	0027014290	206,000.00	4.750 %	LA	80.00	360	188,005.01	Active	(18,122.78)	18,122.78
Group 1	0027016651	536,000.00	4.375 %	VA	77.00	360	510,868.06	Active	(47,168.92)	0.00
Group 1	0027017307	134,000.00	0.000 %	VA	75.00	360	114,939.84	11/30/2020	(11,493.98)	4,845.37
Group 1	0027018113	74,000.00	5.125 %	FL	75.00	360	67,296.19	Active	(6,521.34)	2,666.20
Group 1	0027018363	134,000.00	5.250 %	NJ	75.00	360	139,819.79	Active	(11,970.53)	0.00
Group 1	0027023683	172,000.00	5.125 %	IN	80.00	360	159,473.41	Active	(14,647.50)	6,174.75
Group 1	0027024893	122,000.00	5.125 %	TX	63.00	360	137,834.87	Active	(10,897.44)	0.00
Group 1	0027025328	200,000.00	5.000 %	CT	69.00	360	187,083.52	Active	(17,856.61)	0.00
Group 1	0027025639	236,000.00	0.000 %	TX	80.00	360	228,310.96	11/30/2020	(22,831.10)	9,624.59
Group 1	0027027966	170,000.00	4.375 %	IL	80.00	360	158,535.22	Active	(14,927.15)	14,927.16
Group 1	0027030300	417,000.00	4.500 %	LA	78.00	360	393,570.29	Active	(36,735.28)	15,486.00
Group 1	0027031794	272,000.00	4.750 %	PA	80.00	360	255,306.33	Active	(23,437.91)	9,880.40
Group 1	0027032561	188,000.00	4.875 %	NY	80.00	360	183,924.89	Active	(16,634.12)	7,012.23
Group 1	0027034680	132,000.00	0.000 %	IL	80.00	360	111,667.92	10/31/2021	11,166.79	11,166.79
Group 1	0027037937	264,000.00	0.000 %	SC	80.00	360	227,491.81	10/31/2021	22,749.18	22,749.18
Group 1	0027040927	320,000.00	0.000 %	NY	80.00	360	274,530.35	10/31/2021	27,453.03	27,453.03
Group 1	0027044715	95,000.00	0.000 %	LA	62.00	360	82,567.37	06/30/2021	(8,256.74)	8,256.73
Group 1	0027048652	301,000.00	4.625 %	PA	73.00	360	280,948.93	Active	(26,503.87)	26,503.86
Group 1	0027049947	484,000.00	4.375 %	CA	75.00	360	492,529.40	Active	(45,268.60)	(0.01)
Group 1	0027050833	401,000.00	4.625 %	NY	67.00	360	377,394.41	Active	(35,473.86)	0.00
Group 1	0027052326	85,000.00	0.000 %	PA	70.00	360	73,356.03	10/31/2021	7,335.60	7,335.60
Group 1	0027054250	320,000.00	4.489 %	NY	80.00	360	267,261.67	Active	(27,805.72)	11,721.67
Group 1	0027055257	158,000.00	0.000 %	OK	80.00	360	133,682.40	10/31/2021	13,368.24	13,368.24
Group 1	0027060842	59,000.00	5.375 %	VA	80.00	360	56,601.90	Active	(5,137.23)	2,165.63
Group 1	0027064409	456,000.00	4.875 %	CA	80.00	360	432,168.48	Active	(40,464.17)	0.00

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Series 2015-C01



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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0027066718	200,000.00	0.000 %	CA	80.00	360	171,731.29	10/31/2021	17,173.13	17,173.13
Group 1	0027068066	336,000.00	0.000 %	CA	80.00	360	286,968.32	10/31/2021	28,696.83	28,696.83
Group 1	0027072783	131,000.00	0.000 %	FL	75.00	360	97,729.27	10/31/2021	9,772.93	9,772.93
Group 1	0027073538	128,000.00	5.000 %	AZ	80.00	360	109,026.15	Active	(10,955.20)	10,955.21
Group 1	0027073624	235,000.00	5.000 %	WY	80.00	360	215,337.58	Active	(20,623.54)	20,623.54
Group 1	0027077742	167,000.00	4.375 %	AL	79.00	360	155,689.23	Active	(14,704.27)	0.00
Group 1	0027078542	220,000.00	4.500 %	CA	70.00	360	211,782.23	Active	(19,496.23)	0.00
Group 1	0027080582	119,000.00	0.000 %	LA	73.00	360	103,656.88	10/31/2021	10,365.69	10,365.69
Group 1	0027081480	365,000.00	4.750 %	CA	71.00	360	349,201.67	Active	(32,379.21)	0.00
Group 1	0027083256	156,000.00	5.125 %	TX	75.00	360	153,823.80	Active	(13,908.95)	5,863.41
Group 1	0027090846	225,000.00	4.750 %	TX	80.00	360	201,592.21	Active	(18,275.13)	(0.01)
Group 1	0027092230	320,000.00	4.250 %	CA	75.00	360	292,342.53	Active	(27,839.52)	27,839.52
Group 1	0027092944	215,000.00	4.250 %	VA	69.00	360	187,613.42	Active	(17,908.86)	17,908.86
Group 1	0027093081	181,000.00	4.375 %	CO	70.00	360	168,861.15	Active	(15,898.88)	15,898.87
Group 1	0027096558	116,000.00	5.000 %	PR	80.00	360	104,794.68	Active	(10,142.12)	0.00
Group 1	0027104632	171,000.00	0.000 %	IL	66.00	360	148,299.49	10/31/2021	14,829.95	14,829.95
Group 1	0027104910	93,000.00	4.750 %	CT	80.00	360	82,460.15	Active	(8,198.83)	8,198.83
Group 1	0027104976	417,000.00	4.875 %	LA	70.00	360	396,327.88	Active	(37,145.37)	0.00
Group 1	0027105247	108,000.00	4.500 %	NJ	64.00	360	96,940.56	Active	(9,418.13)	3,850.55
Group 2	0026871940	402,000.00	0.000 %	NM	93.00	360	358,863.11	10/31/2021	71,772.62	71,772.62
Group 2	0026873333	171,000.00	4.500 %	CA	95.00	360	154,812.35	Active	(29,625.26)	0.00
Group 2	0026878405	228,000.00	3.625 %	IL	90.00	360	204,770.08	Active	(38,846.88)	0.00
Group 2	0026881192	315,000.00	0.000 %	TX	97.00	360	267,565.02	07/31/2021	(53,513.00)	0.00
Group 2	0026882877	371,000.00	0.000 %	CT	95.00	360	318,385.65	10/31/2021	63,677.13	63,677.13
Group 2	0026884547	314,000.00	4.750 %	IL	95.00	360	267,964.56	Active	(49,333.82)	(18,585.27)
Group 2	0026884755	200,000.00	4.875 %	LA	95.00	360	184,859.12	Active	(35,141.47)	0.00
Group 2	0026885437	261,000.00	4.625 %	AL	90.00	360	243,708.69	Active	(45,389.25)	(17,099.25)
Group 2	0026887592	75,000.00	4.125 %	AL	83.00	360	69,269.58	Active	(12,998.21)	(4,896.75)
Group 2	0026890741	318,000.00	0.000 %	PA	97.00	360	287,543.92	10/31/2021	57,508.78	28,411.30
Group 2	0026891387	290,000.00	0.000 %	CA	95.00	360	242,524.33	10/31/2021	48,504.87	48,504.87
Group 2	0026897118	206,000.00	0.000 %	VA	90.00	360	183,731.50	11/30/2020	(36,746.30)	0.00
Group 2	0026898989	137,000.00	4.875 %	FL	90.00	360	117,176.49	Active	(24,203.39)	0.00
Group 2	0026900782	165,000.00	0.000 %	NC	95.00	360	140,246.06	10/31/2021	28,049.21	28,049.21

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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	0026901546	279,000.00	0.000 %	NY	95.00	360	241,011.36	10/31/2021	48,202.27	48,202.27
Group 2	0026903321	145,000.00	5.250 %	CA	97.00	360	140,865.63	Active	(25,640.01)	0.00
Group 2	0026904320	148,000.00	0.000 %	NC	95.00	360	129,081.12	10/31/2021	25,816.22	25,816.22
Group 2	0026905770	405,000.00	4.250 %	NY	90.00	360	370,784.12	Active	(70,104.54)	0.00
Group 2	0026907614	251,000.00	4.780 %	NY	90.00	360	249,401.62	Active	(44,740.02)	(22,370.01)
Group 2	0026911171	91,000.00	4.875 %	TX	95.00	360	88,855.68	Active	(16,186.57)	0.00
Group 2	0026913184	215,000.00	0.000 %	TX	95.00	360	185,662.64	10/31/2021	37,132.53	37,132.53
Group 2	0026914749	209,000.00	5.125 %	TX	95.00	360	204,669.13	Active	(36,639.54)	(18,319.77)
Group 2	0026915381	343,000.00	4.625 %	MD	90.00	360	303,656.80	Active	(59,553.98)	0.00
Group 2	0026915765	72,000.00	4.750 %	ME	90.00	360	69,417.44	Active	(12,508.23)	(6,254.11)
Group 2	0026917693	94,000.00	5.750 %	MI	90.00	360	93,169.51	Active	(17,013.36)	0.00
Group 2	0026918600	342,000.00	0.000 %	UT	95.00	360	294,029.93	10/31/2021	58,805.99	58,805.99
Group 2	0026919271	323,000.00	5.125 %	CA	85.00	360	299,011.12	Active	(57,807.54)	(21,777.53)
Group 2	0026920136	198,000.00	0.000 %	MN	97.00	360	175,219.86	11/30/2020	(35,043.97)	0.00
Group 2	0026921389	191,000.00	4.875 %	TX	90.00	360	180,398.38	Active	(33,328.89)	0.00
Group 2	0026921579	131,000.00	5.375 %	FL	97.00	360	128,597.85	Active	(23,469.39)	0.00
Group 2	0026921718	304,000.00	4.250 %	OH	95.00	360	295,898.18	Active	(53,509.32)	(20,158.28)
Group 2	0026927740	63,000.00	0.000 %	TX	95.00	360	54,036.35	10/31/2021	10,807.27	10,807.27
Group 2	0026928293	140,000.00	4.625 %	FL	97.00	360	139,598.76	Active	(25,382.65)	0.00
Group 2	0026933073	149,000.00	4.625 %	MI	90.00	360	138,022.12	Active	(26,073.52)	0.00
Group 2	0026933996	76,000.00	4.625 %	TX	95.00	360	69,522.48	Active	(12,913.43)	0.00
Group 2	0026936451	216,000.00	4.875 %	NC	95.00	360	208,327.46	Active	(38,354.41)	0.00
Group 2	0026938979	151,000.00	5.000 %	OK	95.00	360	150,965.40	Active	(26,745.57)	(10,075.72)
Group 2	0026941806	348,000.00	4.500 %	GA	97.00	360	317,684.15	Active	(60,347.25)	0.00
Group 2	0026942420	181,000.00	5.250 %	MI	90.00	360	156,816.62	Active	(32,510.78)	(16,255.39)
Group 2	0026942996	162,000.00	0.000 %	VA	90.00	360	140,083.15	10/31/2021	28,016.63	28,016.63
Group 2	0026947524	170,000.00	4.750 %	NE	94.00	360	156,111.28	Active	(29,429.50)	0.00
Group 2	0026948018	189,000.00	4.625 %	TX	95.00	360	135,959.02	Active	(33,304.75)	0.00
Group 2	0026948380	208,000.00	4.625 %	TX	93.00	360	178,914.45	Active	(34,502.20)	0.00
Group 2	0026950064	211,000.00	0.000 %	OK	97.00	360	172,667.40	10/31/2021	34,533.48	34,533.48
Group 2	0026950091	221,000.00	4.375 %	IL	90.00	360	202,712.90	Active	(37,838.95)	0.00
Group 2	0026951469	365,000.00	4.500 %	TX	95.00	360	343,233.84	Active	(64,013.50)	0.00
Group 2	0026955800	92,000.00	4.500 %	GA	97.00	360	85,335.77	Active	(16,235.78)	0.00

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Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 26-Nov-2021
06-Nov-2021 5:13:15 PM

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01

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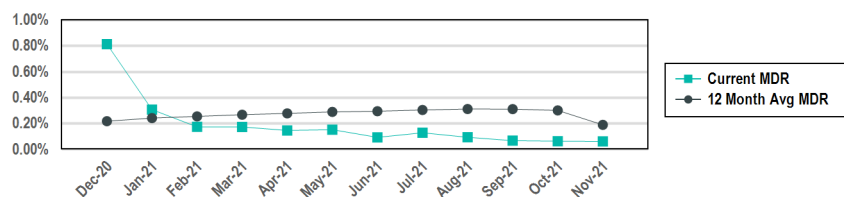
Realized Loss Report - Collateral

Summary

MDR

Current Month 0.062 %
 3 Month Average 0.065 %
 12 Month Average 0.190 %

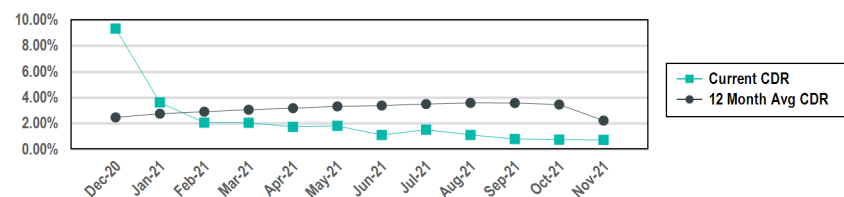
MDR: Current vs. 12mo Average



CDR

Current Month 0.742 %
 3 Month Average 0.771 %
 12 Month Average 2.231 %

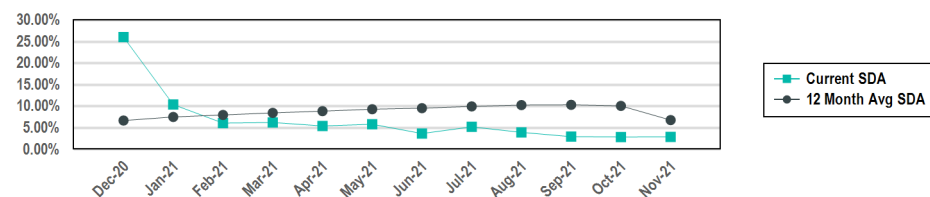
CDR: Current vs. 12mo Average



SDA

Current Month 2.904 %
 3 Month Average 2.914 %
 12 Month Average 6.812 %

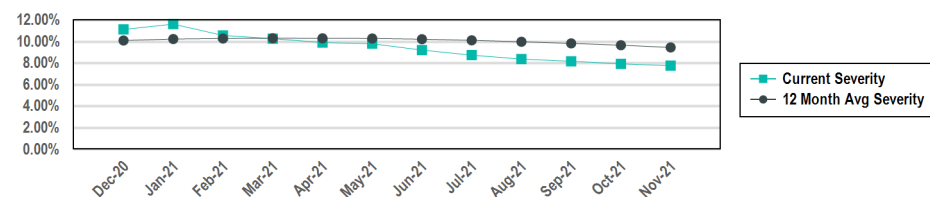
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 7.773 %
 3 Month Average (Cumulative) 7.966 %
 12 Month Average (Cumulative) 9.468 %

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



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01

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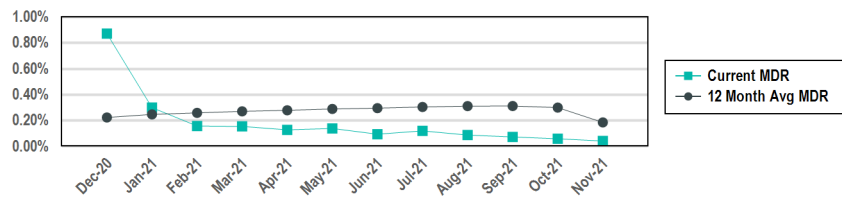
Realized Loss Report - Collateral

Group 1

MDR

Current Month 0.042 %
 3 Month Average 0.058 %
 12 Month Average 0.186 %

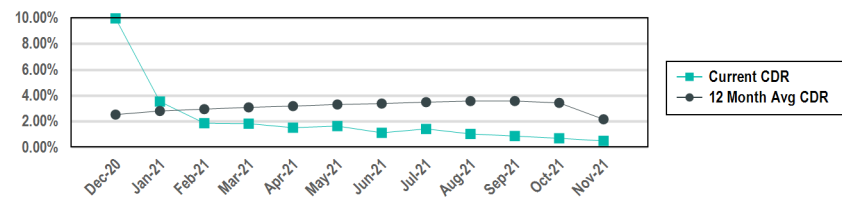
MDR: Current vs. 12mo Average



CDR

Current Month 0.504 %
 3 Month Average 0.695 %
 12 Month Average 2.177 %

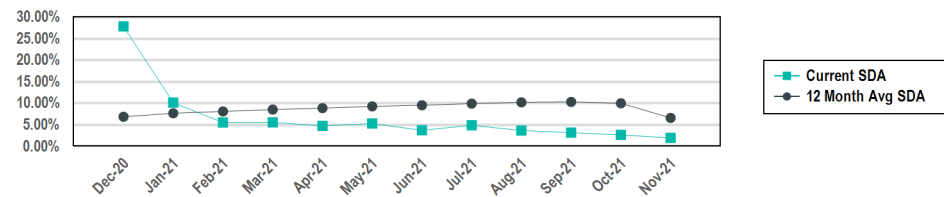
CDR: Current vs. 12mo Average



SDA

Current Month 1.974 %
 3 Month Average 2.613 %
 12 Month Average 6.614 %

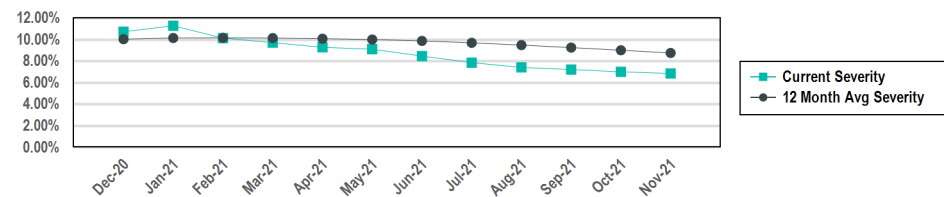
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 6.868 %
 3 Month Average (Cumulative) 7.037 %
 12 Month Average (Cumulative) 8.767 %

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



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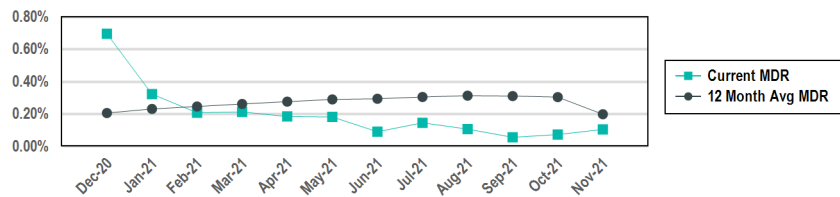
Realized Loss Report - Collateral

Group 2

MDR

Current Month 0.105 %
 3 Month Average 0.078 %
 12 Month Average 0.199 %

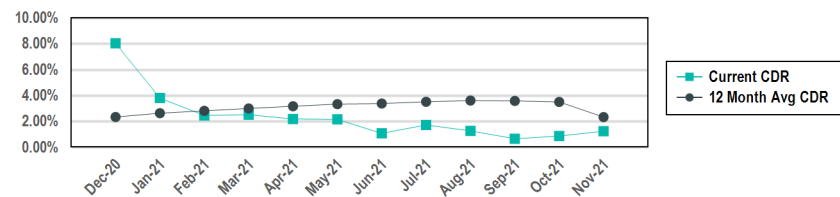
MDR: Current vs. 12mo Average



CDR

Current Month 1.254 %
 3 Month Average 0.936 %
 12 Month Average 2.346 %

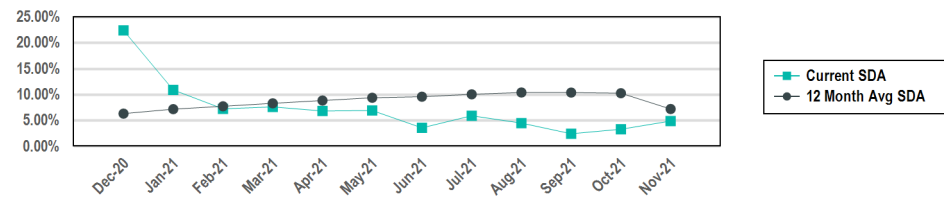
CDR: Current vs. 12mo Average



SDA

Current Month 4.905 %
 3 Month Average 3.561 %
 12 Month Average 7.233 %

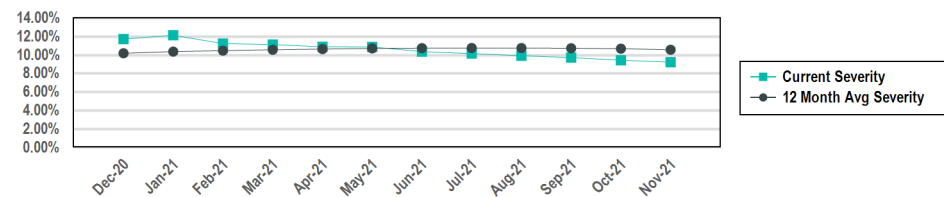
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 9.234 %
 3 Month Average (Cumulative) 9.468 %
 12 Month Average (Cumulative) 10.576 %

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



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.

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Prepayment Rates

Summary

SMM

Current Month	2.852 %
3 Month Average	3.031 %
12 Month Average	3.793 %

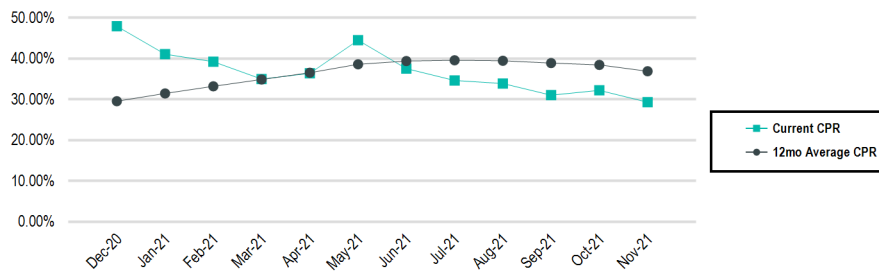
CPR

Current Month	29.336 %
3 Month Average	30.876 %
12 Month Average	36.917 %

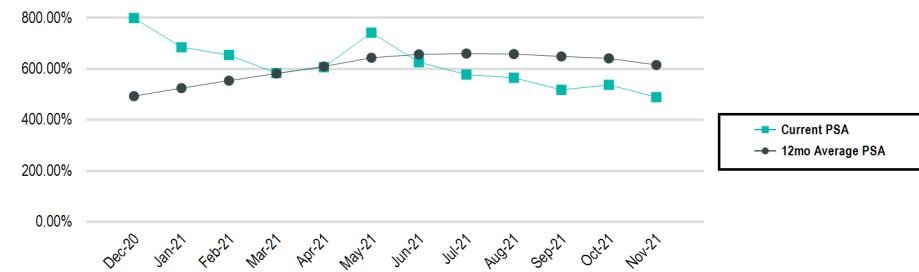
PSA

Current Month	488.927 %
3 Month Average	514.597 %
12 Month Average	615.286 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	2.634 %
3 Month Average	2.771 %
12 Month Average	3.601 %

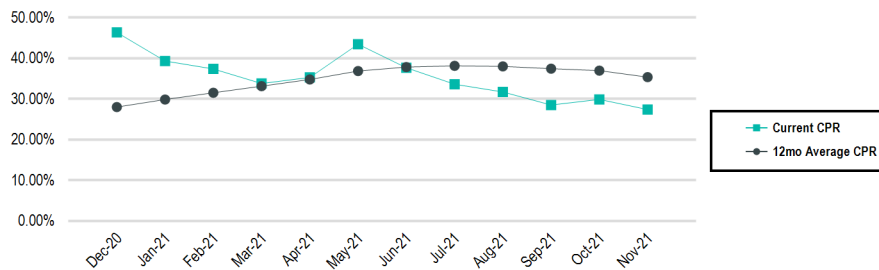
CPR

Current Month	27.412 %
3 Month Average	28.614 %
12 Month Average	35.380 %

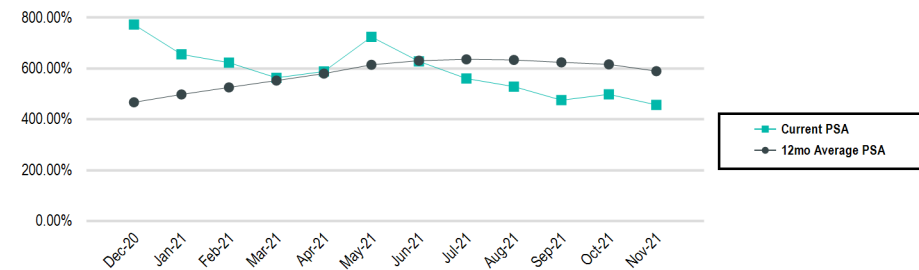
PSA

Current Month	456.862 %
3 Month Average	476.899 %
12 Month Average	589.675 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

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Prepayment Rates

Group 2

SMM

Current Month	3.323 %
3 Month Average	3.590 %
12 Month Average	4.195 %

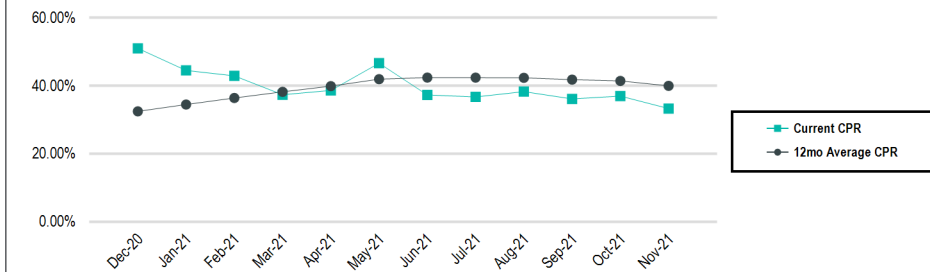
CPR

Current Month	33.336 %
3 Month Average	35.496 %
12 Month Average	40.009 %

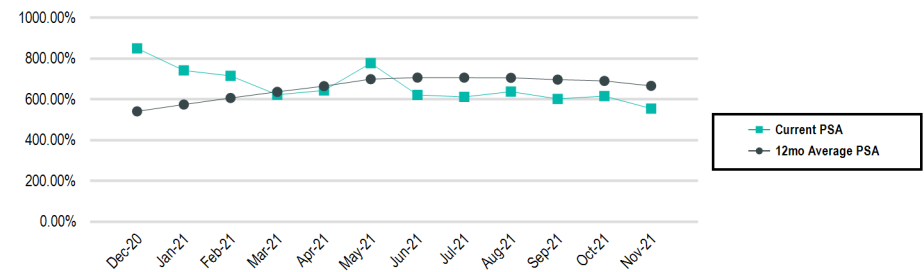
PSA

Current Month	555.601 %
3 Month Average	591.604 %
12 Month Average	666.813 %

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:
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Computershare Trust Company, N.A.
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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.