

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-Jan-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	12/31/2020	0.00000 %	7,496,586,140.59	0.00	328,391,089.41	0.00	7,168,195,051.18	328,391,089.41	0.00
1M-1	30711XAS3	01/22/2021	1.64800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	12/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAT1	01/22/2021	4.44800 %	168,890,301.49	584,285.38	572,031.98	0.00	168,318,269.51	1,156,317.36	0.00
1M-2H	NA	12/31/2020	0.00000 %	9,003,750.53	0.00	30,495.73	0.00	8,973,254.80	30,495.73	0.00
1B-H	NA	12/31/2020	0.00000 %	88,179,525.49	0.00	0.00	4,583,430.19	83,596,095.30	0.00	41,958,604.70
2A-H	NA	12/31/2020	0.00000 %	3,665,941,003.40	0.00	187,598,338.24	0.00	3,478,342,665.16	187,598,338.24	0.00
2M-1	30711XAU8	01/22/2021	1.64800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	12/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAV6	01/22/2021	4.69800 %	33,501,044.23	122,412.82	289,495.26	0.00	33,211,548.97	411,908.08	0.00
2M-2H	NA	12/31/2020	0.00000 %	1,776,363.30	0.00	15,350.23	0.00	1,761,013.07	15,350.23	0.00
2B-H	NA	12/31/2020	0.00000 %	104,355,637.56	0.00	0.00	2,465,545.17	101,890,092.39	0.00	29,737,922.61
Totals				11,568,233,766.59	706,698.20	516,896,800.85	7,048,975.36	11,044,287,990.38	517,603,499.05	71,696,527.31

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
All Record Dates are based upon the governing documents and logic set forth as of closing.

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Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Jan-2021
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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	7,496,586,140.59	16,976,134.67	311,414,954.74	0.00	0.00	328,391,089.41	7,168,195,051.18	0.23665164	328,391,089.41
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	168,890,301.49	572,031.98	0.00	0.00	0.00	572,031.98	168,318,269.51	0.32275795	572,031.98
1M-2H	27,801,809.00	9,003,750.53	30,495.73	0.00	0.00	0.00	30,495.73	8,973,254.80	0.32275795	30,495.73
1B-H	125,554,700.00	88,179,525.49	0.00	0.00	0.00	4,583,430.19	4,583,430.19	83,596,095.30	0.66581415	0.00
2A-H	18,098,852,025.00	3,665,941,003.40	8,003,446.29	179,594,891.95	0.00	0.00	187,598,338.24	3,478,342,665.16	0.19218582	187,598,338.24
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	33,501,044.23	289,495.26	0.00	0.00	0.00	289,495.26	33,211,548.97	0.08856413	289,495.26
2M-2H	19,884,044.00	1,776,363.30	15,350.23	0.00	0.00	0.00	15,350.23	1,761,013.07	0.08856413	15,350.23
2B-H	131,628,015.00	104,355,637.56	0.00	0.00	0.00	2,465,545.17	2,465,545.17	101,890,092.39	0.77407604	0.00
Totals	50,192,676,912.00	11,568,233,766.59	25,886,954.16	491,009,846.69	0.00	7,048,975.36	523,945,776.21	11,044,287,990.38	0.22003784	516,896,800.85

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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	247.49318328	0.56045212	10.28109022	0.00000000	0.00000000	10.84154234	236.65164094	0.23665164	10.84154234
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	323.85484466	1.09689737	0.00000000	0.00000000	0.00000000	1.09689737	322.75794729	0.32275795	1.09689737
1M-2H	27,801,809.00	323.85484448	1.09689733	0.00000000	0.00000000	0.00000000	1.09689733	322.75794715	0.32275795	1.09689733
1B-H	125,554,700.00	702.31959051	0.00000000	0.00000000	0.00000000	36.50544496	36.50544496	665.81414555	0.66581415	0.00000000
2A-H	18,098,852,025.00	202.55102359	0.44220740	9.92299908	0.00000000	0.00000000	10.36520648	192.18581711	0.19218582	10.36520648
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	89.33611795	0.77198736	0.00000000	0.00000000	0.00000000	0.77198736	88.56413059	0.08856413	0.77198736
2M-2H	19,884,044.00	89.33611794	0.77198733	0.00000000	0.00000000	0.00000000	0.77198733	88.56413062	0.08856413	0.77198733
2B-H	131,628,015.00	792.80719655	0.00000000	0.00000000	0.00000000	18.73115818	18.73115818	774.07603837	0.77407604	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	7,496,586,140.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,168,195,051.18
1M-1	N/A	N/A	1.64800 %	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	12/28/20 - 01/24/21	28	4.44800 %	168,890,301.49	584,285.38	0.00	0.00	0.00	0.00	584,285.38	0.00	168,318,269.51
1M-2H	N/A	N/A	0.00000 %	9,003,750.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,973,254.80
1B-H	N/A	N/A	0.00000 %	88,179,525.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	83,596,095.30
2A-H	N/A	N/A	0.00000 %	3,665,941,003.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,478,342,665.16
2M-1	N/A	N/A	1.64800 %	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	12/28/20 - 01/24/21	28	4.69800 %	33,501,044.23	122,412.82	0.00	0.00	0.00	0.00	122,412.82	0.00	33,211,548.97
2M-2H	N/A	N/A	0.00000 %	1,776,363.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,761,013.07
2B-H	N/A	N/A	0.00000 %	104,355,637.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	101,890,092.39
Totals					706,698.20	0.00	0.00	0.00	0.00	706,698.20	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 %	247.49318328	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	236.65164094
1M-1	402,500,000.00	1.64800 %	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	4.44800 %	323.85484466	1.12039383	0.00000000	0.00000000	0.00000000	0.00000000	1.12039383	0.00000000	322.75794729
1M-2H	27,801,809.00	0.00000 %	323.85484448	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	322.75794715
1B-H	125,554,700.00	0.00000 %	702.31959051	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	665.81414555
2A-H	18,098,852,025.00	0.00000 %	202.55102359	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	192.18581711
2M-1	169,500,000.00	1.64800 %	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	4.69800 %	89.33611795	0.32643419	0.00000000	0.00000000	0.00000000	0.00000000	0.32643419	0.00000000	88.56413059
2M-2H	19,884,044.00	0.00000 %	89.33611794	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	88.56413062
2B-H	131,628,015.00	0.00000 %	792.80719655	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	774.07603837

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	8,636,367.46
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(7,048,975.36)
Total Deposits	1,587,392.10
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,568,225.44
Total Withdrawals (Pool Distribution Amount)	1,587,392.10
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	0.148000%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	333,577,047.31
Total Principal Reduction Cumulative	23,959,592,137.23
Scheduled Principal Current	17,578,662.38
Scheduled Principal Cumulative	2,107,266,595.17
Unscheduled Principal Current	311,414,954.74
Unscheduled Principal Cumulative	21,810,366,937.36
Senior Reduction Amount	328,391,089.41
Subordinate Reduction Amount	602,527.71
Calculated Recovery Principal Amount	18,722,523.61
Calculated Tranche Write-Down Amount	4,583,430.19
Calculated Tranche Write-Up Amount	0.00
Group 2	
Total Principal Reduction Current	190,368,728.90
Total Principal Reduction Cumulative	15,188,796,784.41
Scheduled Principal Current	8,308,291.78
Scheduled Principal Cumulative	1,153,172,649.41
Unscheduled Principal Current	179,594,891.95
Unscheduled Principal Cumulative	14,005,886,212.39
Senior Reduction Amount	187,598,338.24
Subordinate Reduction Amount	304,845.49
Calculated Recovery Principal Amount	9,861,674.35
Calculated Tranche Write-Down Amount	2,465,545.17
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	146212
Period Beginning Loan Count	48947
Period Reference Pool Removal Loan Count	1692
Period Ending Loan Count	47255

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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	7,429,082,671.35
Period PIF Loan Count Current	1570
PIF Loan Count Cumulative	96910
Period PIF Loan UPB Current	285,183,552.69
PIF Loan UPB Cumulative	20,726,107,664.70
Period Partial Prepayment Amount	8,513,351.97
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	122
D180 Credit Event Loan Count Cumulative	1894
D180 Credit Event Actual Balance Curr	23,312,793.32
D180 Credit Event Actual Balance Cum	365,586,323.04
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	1
Reversed Credit Event Loan Count Cumulative	5
Reversed Credit Event Amount Current	395,642.48
Reversed Credit Event Amount Cumulative	1,178,156.58
Credit Event Amount Current	23,312,793.32
Credit Event Amount Cumulative	366,736,400.67
Total Active Modified Loan Count	227
Total Active Modified Loan UPB	34,683,061.41
Group 2	
At Issuance Loan Count	88416
Period Beginning Loan Count	23919
Period Reference Pool Removal Loan Count	983
Period Ending Loan Count	22936
UPB at Origination	19,272,882,000.00
UPB at Issuance	18,804,002,104.35
UPB Actual Current	3,615,205,319.94

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	915
PIF Loan Count Cumulative	64132
Period PIF Loan UPB Current	168,020,301.95
PIF Loan UPB Cumulative	13,564,587,634.28
Period Partial Prepayment Amount	2,256,241.64
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	68
D180 Credit Event Loan Count Cumulative	1271
D180 Credit Event Actual Balance Curr	12,327,725.88
D180 Credit Event Actual Balance Cum	240,370,919.43
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	0
Reversed Credit Event Loan Count Cumulative	7
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,597,629.29
Credit Event Amount Current	12,327,725.88
Credit Event Amount Cumulative	242,709,624.71
Total Active Modified Loan Count	213
Total Active Modified Loan UPB	38,828,609.61
Structural Reporting	
Group 1	
Senior Percentage	96.572392%
Subordinate Percentage	3.427608%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 2%]	0.073011%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.168372%
Prior Cum Net Credit Event Percentage	1.095361%
Minimum Credit Enhancement Test Pass?	NO

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Additional Reporting - Group Level

Structural Reporting	
Group 1	
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00
Group 2	
Senior Percentage	96.330828%
Subordinate Percentage	3.669172%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.065559%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.290734%
Prior Cum Net Credit Event Percentage	1.225175%
Minimum Credit Enhancement Test Pass?	NO
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 %	3.430000 %	3.510000 %
1M-1	0.00	0.00	2.150000 %	3.430000 %	3.510000 %
1M-1H	0.00	0.00	2.150000 %	3.430000 %	3.510000 %
1M-2	0.00	0.00	0.400000 %	1.140000 %	1.130000 %
1M-2H	0.00	0.00	0.400000 %	1.140000 %	1.130000 %
1B-H	4,583,430.19	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	3.670000 %	3.790000 %
2M-1	0.00	0.00	2.800000 %	3.670000 %	3.790000 %
2M-1H	0.00	0.00	2.800000 %	3.670000 %	3.790000 %
2M-2	0.00	0.00	0.700000 %	2.740000 %	2.820000 %
2M-2H	0.00	0.00	0.700000 %	2.740000 %	2.820000 %
2B-H	2,465,545.17	0.00	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

Origination Rep and Warranty Settlement Loan Count
 Origination Rep and Warranty Settlement Amount
 Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

Origination Rep and Warranty Settlement Loan Count
 Origination Rep and Warranty Settlement Amount
 Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	712	114,522,498.39	1.014375 %	1.036939 %
60 Days	278	45,957,592.35	0.396062 %	0.416121 %
90 Days	203	33,510,775.43	0.289211 %	0.303422 %
120 Days	155	26,479,395.11	0.220826 %	0.239756 %
150 Days	164	29,879,227.70	0.233648 %	0.270540 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1512	250,349,488.98	2.154122 %	2.266778 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	452	72,006,643.49	0.956513 %	0.969253 %
60 Days	170	28,851,285.26	0.359750 %	0.388356 %
90 Days	126	19,823,742.48	0.266638 %	0.266840 %
120 Days	95	15,637,961.01	0.201037 %	0.210497 %
150 Days	95	18,229,426.08	0.201037 %	0.245379 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	938	154,549,058.32	1.984975 %	2.080325 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	260	42,515,854.90	1.133589 %	1.176029 %
60 Days	108	17,106,307.09	0.470875 %	0.473177 %
90 Days	77	13,687,032.95	0.335717 %	0.378596 %
120 Days	60	10,841,434.10	0.261597 %	0.299884 %
150 Days	69	11,649,801.62	0.300837 %	0.322245 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	574	95,800,430.66	2.502616 %	2.649931 %

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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	123	23,701,596.28	4,583,430.19	0.062 %	0	0.00	0.00	0.000 %	123	23,701,596.28	4,583,430.19	0.062 %
Group 2	68	12,327,219.52	2,465,545.17	0.068 %	0	0.00	0.00	0.000 %	68	12,327,219.52	2,465,545.17	0.068 %
Total	191	36,028,815.80	7,048,975.36	0.064 %	0	0.00	0.00	0.000 %	191	36,028,815.80	7,048,975.36	0.064 %

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	0026957893	107,000.00	0.000 %	NY	70.00	360	83,906.60	12/31/2020	16,781.32	16,781.32
Group 1	0026961137	294,000.00	0.000 %	NY	70.00	360	256,834.93	12/31/2020	51,366.99	51,366.99
Group 1	0026961333	180,000.00	0.000 %	FL	80.00	360	158,303.01	12/31/2020	31,660.60	31,660.60
Group 1	0026962389	417,000.00	0.000 %	AZ	73.00	360	363,193.74	12/31/2020	72,638.75	72,638.75
Group 1	0026964790	56,000.00	0.000 %	WV	75.00	360	51,605.79	12/31/2020	10,321.16	10,321.16
Group 1	0026965366	364,000.00	0.000 %	NY	80.00	360	292,685.24	12/31/2020	58,537.05	58,537.05
Group 1	0026966339	451,000.00	0.000 %	NY	65.00	360	388,005.33	12/31/2020	77,601.07	77,601.07
Group 1	0026966962	102,000.00	0.000 %	FL	80.00	360	90,572.74	12/31/2020	18,114.55	18,114.55
Group 1	0026968270	87,000.00	0.000 %	TX	80.00	360	75,476.66	12/31/2020	15,095.33	15,095.33
Group 1	0026970223	54,000.00	0.000 %	SC	75.00	360	47,421.34	12/31/2020	9,484.27	9,484.27
Group 1	0026970866	108,000.00	0.000 %	NY	80.00	360	94,813.07	12/31/2020	18,962.61	18,962.61
Group 1	0026972609	124,000.00	0.000 %	VA	75.00	360	106,834.69	12/31/2020	21,366.94	21,366.94
Group 1	0026973692	102,000.00	0.000 %	NC	80.00	360	87,467.58	12/31/2020	17,493.52	17,493.52
Group 1	0026973812	178,000.00	0.000 %	NC	79.00	360	150,000.88	12/31/2020	30,000.18	30,000.18
Group 1	0026974561	415,000.00	0.000 %	MA	63.00	360	357,547.11	12/31/2020	71,509.42	71,509.42
Group 1	0026976358	382,000.00	0.000 %	UT	80.00	360	335,212.83	12/31/2020	67,042.57	67,042.57
Group 1	0026980358	293,000.00	0.000 %	CA	63.00	360	242,651.39	12/31/2020	48,530.28	48,530.28
Group 1	0026981188	190,000.00	0.000 %	TN	80.00	360	167,553.58	12/31/2020	33,510.72	33,510.72
Group 1	0026983331	37,000.00	0.000 %	FL	69.00	360	29,413.45	12/31/2020	5,882.69	5,882.69
Group 1	0026983937	60,000.00	0.000 %	OH	69.00	360	50,483.80	12/31/2020	10,096.76	10,096.76

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Jan-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	0026984233	284,000.00	0.000 %	NY	80.00	360	245,195.25	12/31/2020	49,039.05	49,039.05
Group 1	0026984681	190,000.00	0.000 %	LA	80.00	360	166,660.30	12/31/2020	33,332.06	33,332.06
Group 1	0026986438	264,000.00	0.000 %	NY	70.00	360	150,367.25	12/31/2020	30,073.45	30,073.45
Group 1	0026990455	173,000.00	0.000 %	TX	80.00	360	149,886.94	12/31/2020	29,977.39	29,977.39
Group 1	0026991020	126,000.00	0.000 %	CA	75.00	360	116,640.60	12/31/2020	23,328.12	23,328.12
Group 1	0026991397	273,000.00	0.000 %	IN	75.00	360	240,279.39	12/31/2020	48,055.88	48,055.88
Group 1	0026991639	154,000.00	0.000 %	TX	67.00	360	136,704.50	12/31/2020	27,340.90	27,340.90
Group 1	0026991818	417,000.00	0.000 %	DC	64.00	360	366,735.14	12/31/2020	73,347.03	73,347.03
Group 1	0026992255	146,000.00	0.000 %	TN	80.00	360	122,309.05	12/31/2020	24,461.81	24,461.81
Group 1	0026992429	110,000.00	0.000 %	TX	69.00	360	95,652.41	12/31/2020	19,130.48	19,130.48
Group 1	0026994412	328,000.00	0.000 %	NY	80.00	360	290,672.48	12/31/2020	58,134.50	58,134.50
Group 1	0026996625	132,000.00	0.000 %	PA	80.00	360	115,214.30	12/31/2020	23,042.86	23,042.86
Group 1	0026996839	89,000.00	0.000 %	WI	75.00	360	78,984.81	12/31/2020	15,796.96	15,796.96
Group 1	0026996934	57,000.00	0.000 %	AR	80.00	360	53,637.14	12/31/2020	10,727.43	10,727.43
Group 1	0026998089	58,000.00	0.000 %	MI	80.00	360	51,617.38	12/31/2020	10,323.48	10,323.48
Group 1	0026999847	172,000.00	0.000 %	NV	80.00	360	150,214.05	12/31/2020	30,042.81	30,042.81
Group 1	0027000924	280,000.00	0.000 %	NY	62.00	360	225,675.54	12/31/2020	45,135.11	45,135.11
Group 1	0027001319	330,000.00	0.000 %	FL	80.00	360	275,036.72	12/31/2020	55,007.34	55,007.34
Group 1	0027002692	77,000.00	0.000 %	CA	75.00	360	68,519.60	12/31/2020	13,703.92	13,703.92
Group 1	0027004649	43,000.00	0.000 %	NC	75.00	360	36,553.92	12/31/2020	7,310.78	7,310.78
Group 1	0027005871	160,000.00	0.000 %	FL	79.00	360	140,994.75	12/31/2020	28,198.95	28,198.95
Group 1	0027006613	300,000.00	0.000 %	CA	73.00	360	265,074.14	12/31/2020	53,014.83	53,014.83
Group 1	0027008361	202,000.00	0.000 %	VA	72.00	360	171,191.96	12/31/2020	34,634.14	34,634.14
Group 1	0027008771	239,000.00	0.000 %	CA	64.00	360	208,024.46	12/31/2020	41,604.89	41,604.89
Group 1	0027008982	264,000.00	0.000 %	NC	80.00	360	228,668.88	12/31/2020	45,733.78	45,733.78
Group 1	0027010117	257,000.00	0.000 %	TX	78.00	360	215,174.84	12/31/2020	43,034.97	43,034.97
Group 1	0027010753	176,000.00	0.000 %	AK	80.00	360	149,654.75	12/31/2020	29,930.95	29,930.95
Group 1	0027014950	180,000.00	0.000 %	TX	80.00	360	153,573.98	12/31/2020	30,714.80	30,714.80
Group 1	0027015200	385,000.00	0.000 %	CA	77.00	360	331,967.87	12/31/2020	66,393.57	66,393.57
Group 1	0027015779	58,000.00	0.000 %	AL	80.00	360	45,116.03	12/31/2020	9,023.21	9,023.21
Group 1	0027019630	580,000.00	0.000 %	CA	66.00	360	514,772.03	12/31/2020	102,954.41	102,954.41
Group 1	0027019831	601,000.00	0.000 %	CT	78.00	360	529,912.95	12/31/2020	105,982.59	105,982.59
Group 1	0027020161	232,000.00	0.000 %	KY	80.00	360	205,207.36	12/31/2020	41,041.47	41,041.47

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Connecticut Avenue Securities

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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	0027020303	160,000.00	0.000 %	CA	66.00	360	143,052.11	12/31/2020	28,610.42	28,610.42
Group 1	0027020787	350,000.00	0.000 %	NY	72.00	360	308,281.29	12/31/2020	61,656.26	61,656.26
Group 1	0027023320	136,000.00	0.000 %	TX	80.00	360	120,276.04	12/31/2020	24,055.21	24,055.21
Group 1	0027023820	626,000.00	0.000 %	CA	61.00	360	552,399.13	12/31/2020	110,479.83	110,479.83
Group 1	0027024157	244,000.00	0.000 %	NJ	80.00	360	215,593.41	12/31/2020	43,118.68	43,118.68
Group 1	0027024603	94,000.00	0.000 %	PR	75.00	360	83,969.87	12/31/2020	16,793.97	16,793.97
Group 1	0027028321	206,000.00	0.000 %	IL	80.00	360	183,758.62	12/31/2020	36,751.72	36,751.72
Group 1	0027030248	75,000.00	0.000 %	NY	72.00	360	66,372.78	12/31/2020	13,274.56	13,274.56
Group 1	0027030649	40,000.00	0.000 %	TN	80.00	360	35,371.20	12/31/2020	7,074.24	7,074.24
Group 1	0027031774	189,000.00	0.000 %	MD	66.00	360	167,722.39	12/31/2020	33,544.48	33,544.48
Group 1	0027031775	161,000.00	0.000 %	MD	75.00	360	142,199.67	12/31/2020	28,439.93	28,439.93
Group 1	0027034295	298,000.00	0.000 %	CA	70.00	360	265,250.75	12/31/2020	53,050.15	53,050.15
Group 1	0027036025	254,000.00	0.000 %	NY	76.00	360	223,575.30	12/31/2020	44,715.06	44,715.06
Group 1	0027036519	190,000.00	0.000 %	PA	80.00	360	167,797.75	12/31/2020	33,559.55	33,559.55
Group 1	0027037195	320,000.00	0.000 %	NY	80.00	360	281,337.57	12/31/2020	56,267.51	56,267.51
Group 1	0027037673	202,000.00	0.000 %	NJ	79.00	360	181,458.17	12/31/2020	36,646.73	36,646.73
Group 1	0027038718	175,000.00	0.000 %	TX	73.00	360	151,130.42	12/31/2020	30,226.08	30,226.08
Group 1	0027039142	155,000.00	0.000 %	TX	76.00	360	131,733.52	12/31/2020	26,346.70	26,346.70
Group 1	0027040042	266,000.00	0.000 %	SC	80.00	360	232,703.10	12/31/2020	46,540.62	46,540.62
Group 1	0027040046	417,000.00	0.000 %	NY	63.00	360	361,801.89	12/31/2020	72,360.38	72,360.38
Group 1	0027041706	302,000.00	0.000 %	NY	80.00	360	249,267.28	12/31/2020	49,853.46	49,853.46
Group 1	0027043672	68,000.00	0.000 %	TN	80.00	360	60,496.43	12/31/2020	12,099.29	12,099.29
Group 1	0027044027	123,000.00	0.000 %	CA	75.00	360	104,142.46	12/31/2020	20,828.49	20,828.49
Group 1	0027045265	116,000.00	0.000 %	TX	75.00	360	100,162.12	12/31/2020	20,032.42	20,032.42
Group 1	0027046159	275,000.00	0.000 %	KY	77.00	360	242,560.57	12/31/2020	48,512.11	48,512.11
Group 1	0027046178	118,000.00	0.000 %	OH	80.00	360	104,944.15	12/31/2020	20,988.83	20,988.83
Group 1	0027046511	148,000.00	0.000 %	OR	75.00	360	127,715.48	12/31/2020	25,543.10	25,543.10
Group 1	0027048815	117,000.00	0.000 %	FL	80.00	360	89,868.67	12/31/2020	17,973.73	17,973.73
Group 1	0027049002	448,000.00	0.000 %	NY	80.00	360	395,642.48	11/30/2020	(79,128.50)	(22,885.69)
Group 1	0027049805	137,000.00	0.000 %	TX	80.00	360	121,758.48	12/31/2020	24,351.70	24,351.70
Group 1	0027050081	320,000.00	0.000 %	DC	63.00	360	280,331.40	12/31/2020	56,066.28	56,066.28
Group 1	0027050618	400,000.00	0.000 %	NY	80.00	360	350,590.79	12/31/2020	70,262.86	70,262.86
Group 1	0027051302	113,000.00	0.000 %	TX	80.00	360	99,650.13	12/31/2020	19,930.03	19,930.03

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

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Group 1	0027051896	444,000.00	0.000 %	NJ	80.00	360	364,051.46	12/31/2020	72,810.29	72,810.29
Group 1	0027052761	102,000.00	0.000 %	WY	80.00	360	89,943.02	12/31/2020	17,988.60	17,988.60
Group 1	0027053612	100,000.00	0.000 %	FL	80.00	360	88,350.02	12/31/2020	17,670.00	17,670.00
Group 1	0027055875	89,000.00	0.000 %	NV	80.00	360	79,432.61	12/31/2020	15,886.52	15,886.52
Group 1	0027056093	108,000.00	0.000 %	GA	80.00	360	91,365.28	12/31/2020	18,273.06	18,273.06
Group 1	0027058563	400,000.00	0.000 %	MA	80.00	360	352,744.15	12/31/2020	70,548.83	70,548.83
Group 1	0027062117	214,000.00	0.000 %	CA	75.00	360	184,457.17	12/31/2020	36,891.43	36,891.43
Group 1	0027062210	208,000.00	0.000 %	PA	80.00	360	182,029.33	12/31/2020	36,405.87	36,405.87
Group 1	0027062391	352,000.00	0.000 %	WA	80.00	360	309,636.83	12/31/2020	61,927.37	61,927.37
Group 1	0027063208	99,000.00	0.000 %	NE	80.00	360	87,626.38	12/31/2020	17,525.28	17,525.28
Group 1	0027063874	280,000.00	0.000 %	WI	80.00	360	244,471.43	12/31/2020	49,343.74	49,343.74
Group 1	0027064406	268,000.00	0.000 %	NJ	80.00	360	236,577.25	12/31/2020	47,315.45	47,315.45
Group 1	0027064463	232,000.00	0.000 %	MD	80.00	360	205,971.61	12/31/2020	41,194.32	41,194.32
Group 1	0027066596	72,000.00	0.000 %	KS	80.00	360	61,364.47	12/31/2020	12,272.89	12,272.89
Group 1	0027069237	311,000.00	0.000 %	CA	75.00	360	274,205.21	12/31/2020	54,841.04	54,841.04
Group 1	0027070496	160,000.00	0.000 %	VA	80.00	360	108,599.56	12/31/2020	21,719.91	21,719.91
Group 1	0027072912	108,000.00	0.000 %	NV	80.00	360	96,315.56	12/31/2020	19,263.11	19,263.11
Group 1	0027074053	150,000.00	0.000 %	PA	80.00	360	137,908.88	12/31/2020	27,581.78	27,581.78
Group 1	0027074692	696,000.00	0.000 %	HI	80.00	360	614,088.10	12/31/2020	122,817.62	122,817.62
Group 1	0027074702	450,000.00	0.000 %	HI	75.00	360	396,061.00	12/31/2020	79,212.20	79,212.20
Group 1	0027075642	59,000.00	0.000 %	NJ	75.00	360	52,315.95	12/31/2020	10,463.19	10,463.19
Group 1	0027079201	413,000.00	0.000 %	NJ	74.00	360	349,414.58	12/31/2020	69,882.92	69,882.92
Group 1	0027080375	174,000.00	0.000 %	TX	80.00	360	154,038.05	12/31/2020	30,807.61	30,807.61
Group 1	0027085524	417,000.00	0.000 %	MA	79.00	360	371,700.98	12/31/2020	74,340.20	74,340.20
Group 1	0027086036	30,000.00	0.000 %	OH	80.00	360	24,699.89	12/31/2020	4,962.87	4,962.87
Group 1	0027086192	334,000.00	0.000 %	LA	72.00	360	279,589.24	12/31/2020	55,917.85	55,917.85
Group 1	0027088311	224,000.00	0.000 %	TX	75.00	360	200,624.43	12/31/2020	40,124.89	40,124.89
Group 1	0027092230	320,000.00	0.000 %	CA	75.00	360	278,395.18	12/31/2020	55,679.04	55,679.04
Group 1	0027095867	193,000.00	0.000 %	AR	76.00	360	170,432.12	12/31/2020	34,086.42	34,086.42
Group 1	0027096470	170,000.00	0.000 %	TX	71.00	360	145,007.07	12/31/2020	29,001.41	29,001.41
Group 1	0027098297	141,000.00	0.000 %	MN	80.00	360	124,214.27	12/31/2020	24,842.85	24,842.85
Group 1	0027098889	188,000.00	0.000 %	WA	73.00	360	165,400.20	12/31/2020	33,080.04	33,080.04
Group 1	0027099396	497,000.00	0.000 %	NY	80.00	360	440,211.13	12/31/2020	88,042.23	88,042.23

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-Jan-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	0027100246	127,000.00	0.000 %	TX	75.00	360	111,641.97	12/31/2020	22,328.39	22,328.39
Group 1	0027100510	307,000.00	0.000 %	KY	80.00	360	271,961.69	12/31/2020	54,392.34	54,392.34
Group 1	0027102334	235,000.00	0.000 %	NY	64.00	360	205,971.97	12/31/2020	41,194.39	41,194.39
Group 1	0027104910	93,000.00	0.000 %	CT	80.00	360	81,988.29	12/31/2020	16,397.66	16,397.66
Group 2	0026867007	131,000.00	0.000 %	OH	97.00	360	108,549.01	12/31/2020	21,709.80	21,709.80
Group 2	0026867232	286,000.00	0.000 %	TX	97.00	360	252,460.21	12/31/2020	50,492.04	50,492.04
Group 2	0026868435	279,000.00	0.000 %	FL	90.00	360	249,557.36	12/31/2020	49,911.47	49,911.47
Group 2	0026868461	107,000.00	0.000 %	WI	85.00	360	94,681.14	12/31/2020	18,936.23	18,936.23
Group 2	0026868943	172,000.00	0.000 %	KS	88.00	360	148,507.04	12/31/2020	29,701.41	29,701.41
Group 2	0026869695	323,000.00	0.000 %	DE	85.00	360	282,078.88	12/31/2020	56,415.78	56,415.78
Group 2	0026872556	231,000.00	0.000 %	PA	85.00	360	191,201.31	12/31/2020	38,240.26	38,240.26
Group 2	0026874094	92,000.00	0.000 %	UT	82.00	360	76,371.97	12/31/2020	15,274.39	15,274.39
Group 2	0026875280	114,000.00	0.000 %	NY	95.00	360	99,201.11	12/31/2020	19,840.22	19,840.22
Group 2	0026877675	366,000.00	0.000 %	NV	95.00	360	318,148.19	12/31/2020	63,629.64	63,629.64
Group 2	0026879117	186,000.00	0.000 %	UT	90.00	360	148,120.12	12/31/2020	29,624.02	29,624.02
Group 2	0026879456	354,000.00	0.000 %	AL	95.00	360	313,117.76	12/31/2020	62,724.82	62,724.82
Group 2	0026879592	278,000.00	0.000 %	VA	94.00	360	236,288.00	12/31/2020	47,257.60	47,257.60
Group 2	0026880481	221,000.00	0.000 %	IN	95.00	360	192,385.05	12/31/2020	38,477.01	38,477.01
Group 2	0026882121	97,000.00	0.000 %	NJ	95.00	360	47,593.30	12/31/2020	9,518.66	9,518.66
Group 2	0026883327	110,000.00	0.000 %	TX	95.00	360	95,050.68	12/31/2020	19,010.14	19,010.14
Group 2	0026884757	132,000.00	0.000 %	AL	95.00	360	123,768.80	12/31/2020	24,753.76	24,753.76
Group 2	0026885181	261,000.00	0.000 %	FL	95.00	360	230,386.45	12/31/2020	46,077.29	46,077.29
Group 2	0026887112	196,000.00	0.000 %	CO	95.00	360	172,527.78	12/31/2020	34,505.56	34,505.56
Group 2	0026888979	104,000.00	0.000 %	GA	95.00	360	84,673.89	12/31/2020	16,934.78	16,934.78
Group 2	0026889067	365,000.00	0.000 %	TX	90.00	360	312,027.93	12/31/2020	62,405.59	62,405.59
Group 2	0026890255	190,000.00	0.000 %	SC	95.00	360	166,617.81	12/31/2020	33,323.56	33,323.56
Group 2	0026890410	148,000.00	0.000 %	TX	95.00	360	128,131.89	12/31/2020	25,626.38	25,626.38
Group 2	0026892615	63,000.00	0.000 %	OH	85.00	360	55,576.78	12/31/2020	11,115.36	11,115.36
Group 2	0026893390	157,000.00	0.000 %	NC	95.00	360	131,778.91	12/31/2020	26,355.78	26,355.78
Group 2	0026893693	176,000.00	0.000 %	VA	95.00	360	154,665.09	12/31/2020	30,933.02	30,933.02
Group 2	0026893869	200,000.00	0.000 %	AZ	95.00	360	172,404.64	12/31/2020	34,480.93	34,480.93
Group 2	0026894773	229,000.00	0.000 %	TX	95.00	360	198,862.22	12/31/2020	39,772.44	39,772.44
Group 2	0026896456	344,000.00	0.000 %	VA	95.00	360	298,849.47	12/31/2020	59,769.89	59,769.89

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Jan-2021
14-Jan-2021 2:04:55 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	0026896463	599,000.00	0.000 %	MD	90.00	360	517,987.05	12/31/2020	103,597.41	103,597.41
Group 2	0026897201	89,000.00	0.000 %	NC	95.00	360	75,466.08	12/31/2020	15,093.22	15,093.22
Group 2	0026897323	86,000.00	0.000 %	TN	90.00	360	52,599.32	12/31/2020	10,519.86	10,519.86
Group 2	0026898632	94,000.00	0.000 %	NC	90.00	360	80,987.54	12/31/2020	16,197.51	16,197.51
Group 2	0026898989	137,000.00	0.000 %	FL	90.00	360	121,016.93	12/31/2020	24,203.39	24,203.39
Group 2	0026900804	151,000.00	0.000 %	MI	95.00	360	133,042.97	12/31/2020	26,608.59	26,608.59
Group 2	0026902055	314,000.00	0.000 %	NJ	95.00	360	271,829.19	12/31/2020	54,365.84	54,365.84
Group 2	0026903162	156,000.00	0.000 %	GA	95.00	360	138,116.84	12/31/2020	27,623.37	27,623.37
Group 2	0026903321	145,000.00	0.000 %	CA	97.00	360	128,200.07	12/31/2020	25,640.01	25,640.01
Group 2	0026903594	227,000.00	0.000 %	SC	90.00	360	201,103.49	12/31/2020	40,220.70	40,220.70
Group 2	0026905369	219,000.00	0.000 %	AL	95.00	360	193,198.86	12/31/2020	38,639.77	38,639.77
Group 2	0026906909	223,000.00	0.000 %	IL	95.00	360	185,114.40	12/31/2020	37,022.88	37,022.88
Group 2	0026908155	140,000.00	0.000 %	TX	90.00	360	123,800.87	12/31/2020	24,760.17	24,760.17
Group 2	0026908491	125,000.00	0.000 %	IL	95.00	360	109,971.92	12/31/2020	21,994.38	21,994.38
Group 2	0026910716	271,000.00	0.000 %	MA	95.00	360	239,714.69	12/31/2020	47,942.94	47,942.94
Group 2	0026912927	211,000.00	0.000 %	ID	95.00	360	175,271.09	12/31/2020	35,054.22	35,054.22
Group 2	0026918686	65,000.00	0.000 %	IN	95.00	360	57,834.42	12/31/2020	11,566.88	11,566.88
Group 2	0026919817	77,000.00	0.000 %	FL	90.00	360	71,288.08	12/31/2020	14,257.62	14,257.62
Group 2	0026920241	347,000.00	0.000 %	CA	95.00	360	304,928.20	12/31/2020	60,985.64	60,985.64
Group 2	0026922547	290,000.00	0.000 %	TX	95.00	360	238,075.21	12/31/2020	47,615.04	47,615.04
Group 2	0026923258	299,000.00	0.000 %	MA	95.00	360	259,174.01	12/31/2020	51,834.80	51,834.80
Group 2	0026924396	318,000.00	0.000 %	MD	88.00	360	280,696.60	12/31/2020	56,139.32	56,139.32
Group 2	0026924788	343,000.00	0.000 %	NC	90.00	360	301,442.04	12/31/2020	60,288.41	60,288.41
Group 2	0026926294	215,000.00	0.000 %	IL	95.00	360	188,713.51	12/31/2020	37,742.70	37,742.70
Group 2	0026927551	293,000.00	0.000 %	TX	95.00	360	252,602.61	12/31/2020	50,520.52	50,520.52
Group 2	0026928214	378,000.00	0.000 %	CA	97.00	360	331,598.65	12/31/2020	66,319.73	66,319.73
Group 2	0026931888	159,000.00	0.000 %	NV	97.00	360	140,428.39	12/31/2020	28,085.68	28,085.68
Group 2	0026933996	76,000.00	0.000 %	TX	95.00	360	64,567.15	12/31/2020	12,913.43	12,913.43
Group 2	0026935381	199,000.00	0.000 %	MN	95.00	360	170,849.32	12/31/2020	34,169.86	34,169.86
Group 2	0026936012	174,000.00	0.000 %	MI	90.00	360	149,334.07	12/31/2020	29,866.81	29,866.81
Group 2	0026937255	304,000.00	0.000 %	TX	95.00	360	269,826.07	12/31/2020	53,965.21	53,965.21
Group 2	0026940389	130,000.00	0.000 %	ID	95.00	360	115,017.60	12/31/2020	23,003.52	23,003.52
Group 2	0026946992	278,000.00	0.000 %	NC	92.00	360	144,219.58	12/31/2020	28,843.92	28,843.92

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-Jan-2021
 14-Jan-2021 2:04:55 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	0026948018	189,000.00	0.000 %	TX	95.00	360	166,523.77	12/31/2020	33,304.75	33,304.75
Group 2	0026951322	417,000.00	0.000 %	FL	94.00	360	369,351.88	12/31/2020	73,870.38	73,870.38
Group 2	0026953189	385,000.00	0.000 %	NY	95.00	360	329,771.64	12/31/2020	65,954.33	65,954.33
Group 2	0026953251	147,000.00	0.000 %	UT	95.00	360	129,654.45	12/31/2020	25,930.89	25,930.89
Group 2	0026953739	89,000.00	0.000 %	IL	90.00	360	79,139.29	12/31/2020	15,827.86	15,827.86
Group 2	0026955800	92,000.00	0.000 %	GA	97.00	360	81,178.88	12/31/2020	16,235.78	16,235.78

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



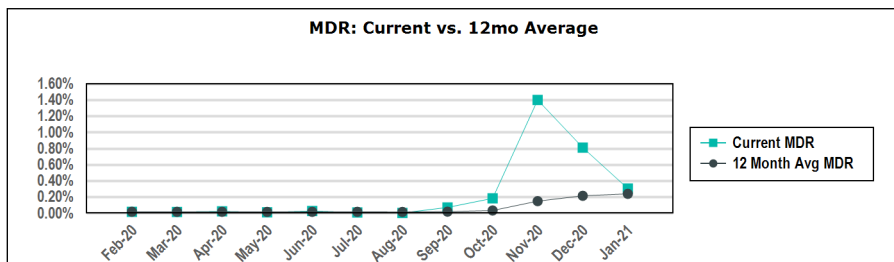
Distribution Date: 25-Jan-2021
14-Jan-2021 2:04:55 PM

Realized Loss Report - Collateral

Summary

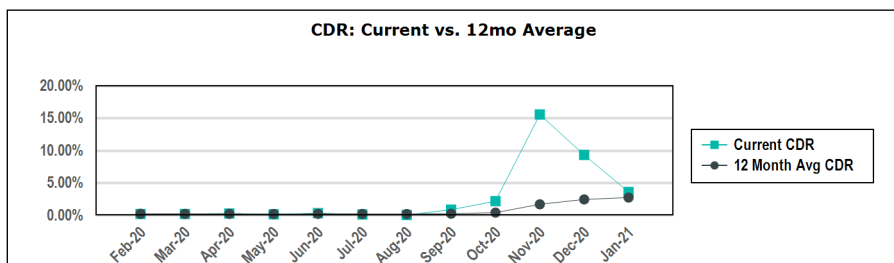
MDR

Current Month 0.308 %
3 Month Average 0.842 %
12 Month Average 0.242 %



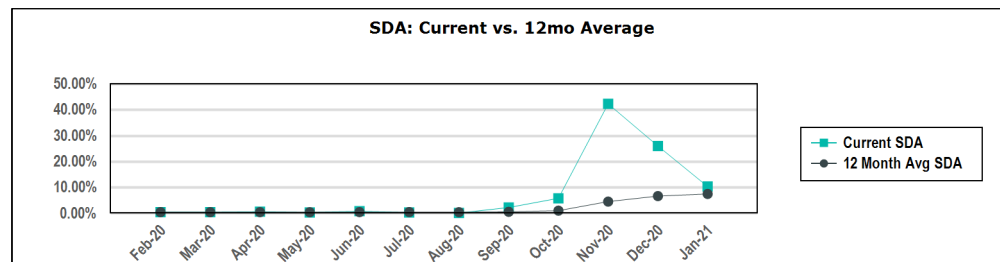
CDR

Current Month 3.634 %
3 Month Average 9.531 %
12 Month Average 2.763 %



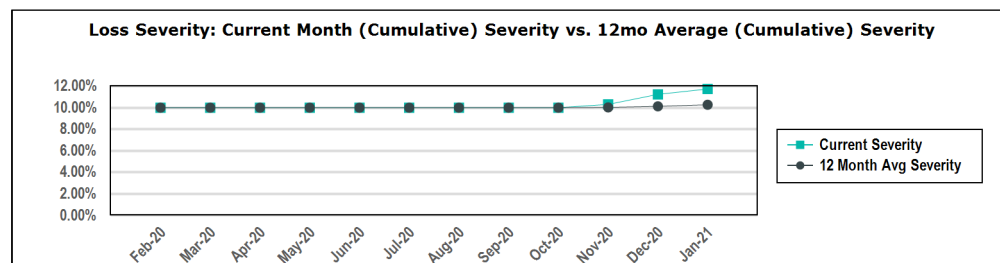
SDA

Current Month 10.407 %
3 Month Average 26.285 %
12 Month Average 7.536 %



Loss Severity

Current Month (Cumulative) 11.736 %
3 Month Average (Cumulative) 11.094 %
12 Month Average (Cumulative) 10.273 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



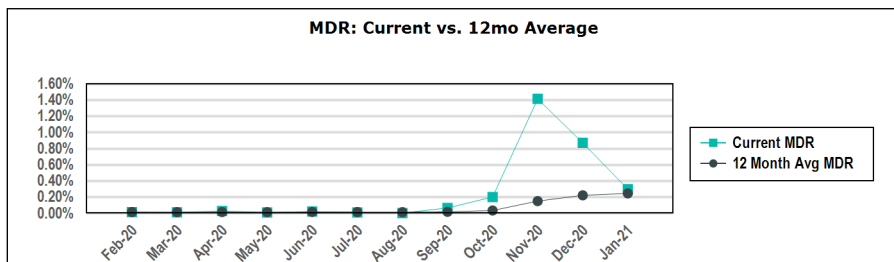
Distribution Date: 25-Jan-2021
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Realized Loss Report - Collateral

Group 1

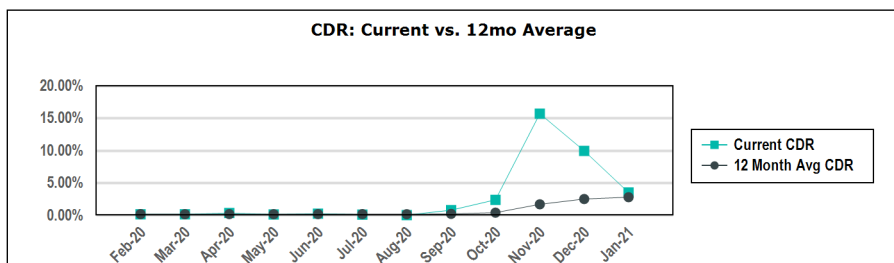
MDR

Current Month 0.300 %
3 Month Average 0.863 %
12 Month Average 0.248 %



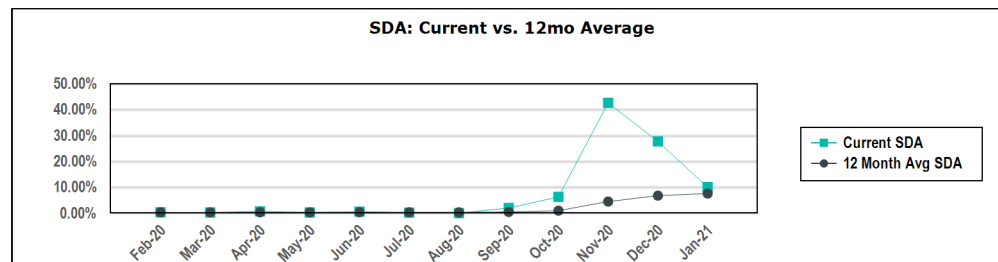
CDR

Current Month 3.544 %
3 Month Average 9.757 %
12 Month Average 2.819 %



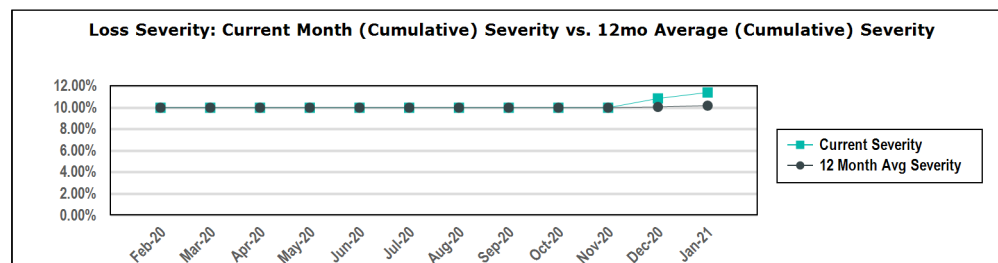
SDA

Current Month 10.153 %
3 Month Average 26.923 %
12 Month Average 7.696 %



Loss Severity

Current Month (Cumulative) 11.412 %
3 Month Average (Cumulative) 10.755 %
12 Month Average (Cumulative) 10.189 %



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Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



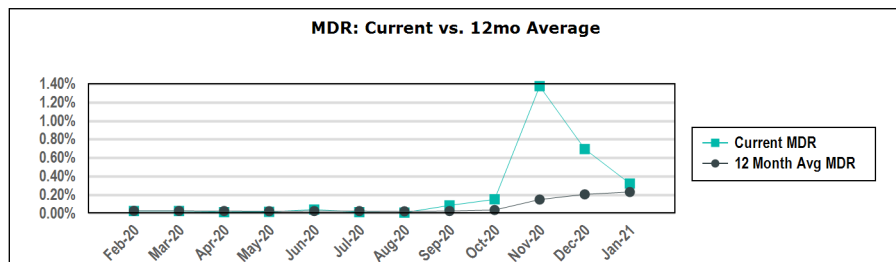
Distribution Date: 25-Jan-2021
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Realized Loss Report - Collateral

Group 2

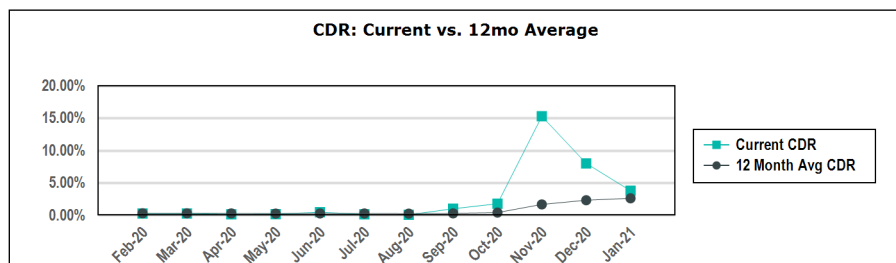
MDR

Current Month 0.324 %
3 Month Average 0.800 %
12 Month Average 0.232 %



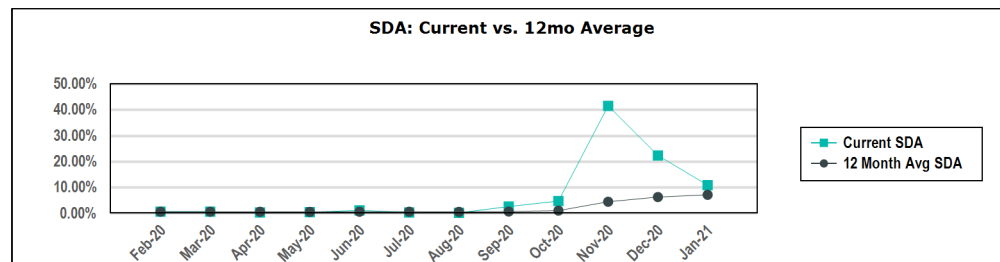
CDR

Current Month 3.819 %
3 Month Average 9.069 %
12 Month Average 2.649 %



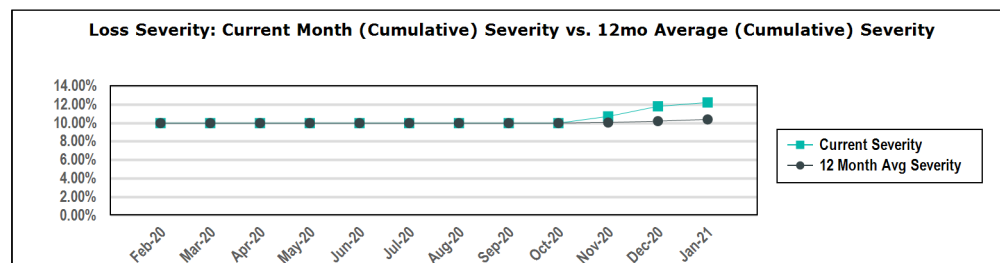
SDA

Current Month 10.924 %
3 Month Average 24.987 %
12 Month Average 7.207 %



Loss Severity

Current Month (Cumulative) 12.227 %
3 Month Average (Cumulative) 11.586 %
12 Month Average (Cumulative) 10.396 %



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-Jan-2021
14-Jan-2021 2:04:58 PM

Prepayment Rates

Summary

SMM

Current Month 4.315 %
3 Month Average 4.973 %
12 Month Average 3.204 %

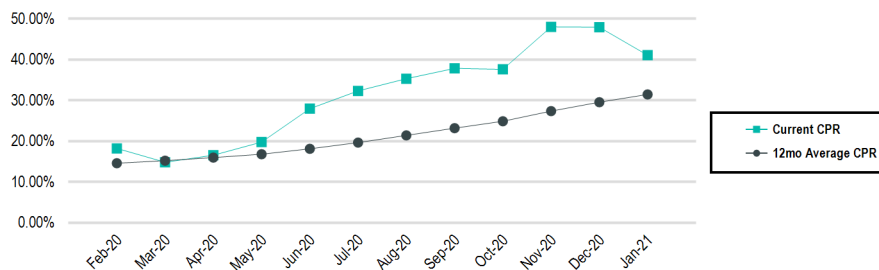
CPR

Current Month 41.099 %
3 Month Average 45.692 %
12 Month Average 31.476 %

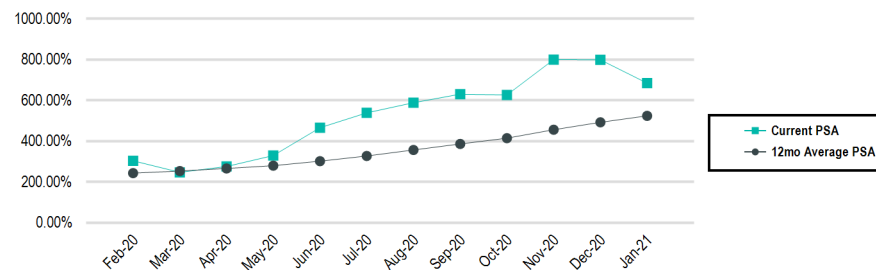
PSA

Current Month 684.982 %
3 Month Average 761.540 %
12 Month Average 524.605 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 4.080 %
3 Month Average 4.745 %
12 Month Average 3.008 %

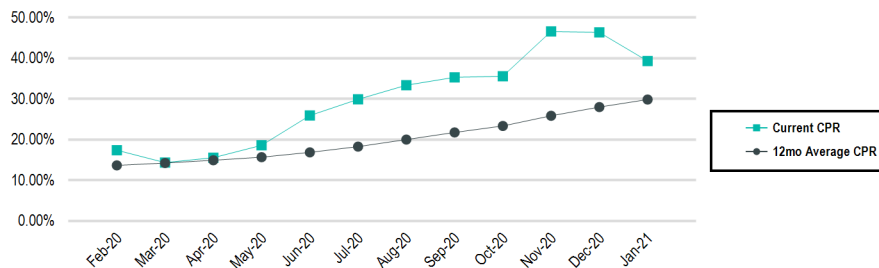
CPR

Current Month 39.339 %
3 Month Average 44.107 %
12 Month Average 29.874 %

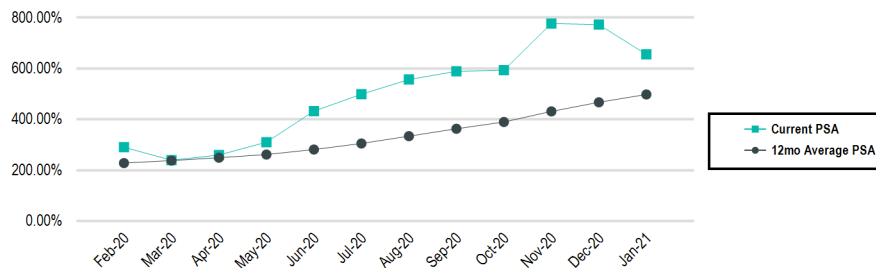
PSA

Current Month 655.647 %
3 Month Average 735.122 %
12 Month Average 497.901 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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14-Jan-2021 2:04:59 PM

Prepayment Rates

Group 2

SMM

Current Month	4.795 %
3 Month Average	5.435 %
12 Month Average	3.592 %

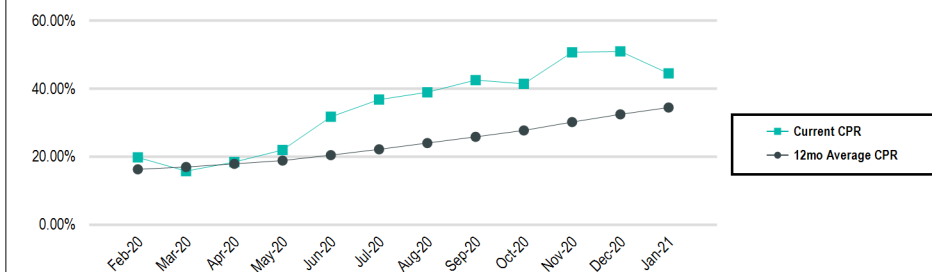
CPR

Current Month	44.545 %
3 Month Average	48.778 %
12 Month Average	34.513 %

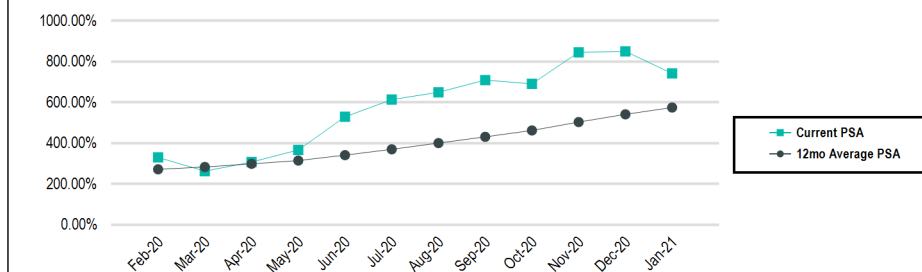
PSA

Current Month	742.410 %
3 Month Average	812.966 %
12 Month Average	575.222 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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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.