

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Apr-2022
13-Apr-2022 11:19:20 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H	NA	03/31/2022	0.00000 %	4,439,574,942.23	0.00	92,187,133.90	0.00	4,347,387,808.32	92,187,133.90	0.00
1M-1	30711XAS3	04/22/2022	1.95657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	03/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAT1	04/22/2022	4.75657 %	73,381,485.26	300,565.81	3,499,304.87	0.00	69,882,180.40	3,799,870.68	0.00
1M-2H	NA	03/31/2022	0.00000 %	3,912,057.60	0.00	186,552.26	0.00	3,725,505.33	186,552.26	0.00
1B-H	NA	03/31/2022	0.00000 %	102,977,370.93	0.00	0.00	(449,755.20)	103,427,126.13	0.00	22,127,573.87
2A-H	NA	03/31/2022	0.00000 %	2,009,959,821.07	0.00	42,759,556.97	0.00	1,967,200,264.09	42,759,556.97	0.00
2M-1	30711XAU8	04/22/2022	1.95657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	03/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAV6	04/22/2022	5.00657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	03/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	NA	03/31/2022	0.00000 %	90,301,681.42	0.00	1,842,713.69	(138,389.64)	88,597,357.38	1,842,713.69	18,433,380.58
Totals				6,720,107,358.51	300,565.81	140,475,261.69	(588,144.84)	6,580,220,241.65	140,775,827.50	40,560,954.45

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	30,290,071,190.00	4,439,574,942.23	11,447,200.08	80,739,933.82	0.00	0.00	92,187,133.90	4,347,387,808.32	0.14352518	92,187,133.90
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	73,381,485.26	441,292.79	3,058,012.08	0.00	0.00	3,499,304.87	69,882,180.40	0.13400226	3,499,304.87
1M-2H	27,801,809.00	3,912,057.60	23,525.86	163,026.40	0.00	0.00	186,552.26	3,725,505.33	0.13400226	186,552.26
1B-H	125,554,700.00	102,977,370.93	0.00	0.00	0.00	(449,755.20)	(449,755.20)	103,427,126.13	0.82376149	0.00
2A-H	18,098,852,025.00	2,009,959,821.07	4,920,303.76	37,839,253.21	0.00	0.00	42,759,556.97	1,967,200,264.09	0.10869199	42,759,556.97
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	90,301,681.42	221,055.02	1,621,658.67	0.00	(138,389.64)	1,704,324.05	88,597,357.38	0.67308891	1,842,713.69
Totals	50,192,676,912.00	6,720,107,358.51	17,053,377.51	123,421,884.18	0.00	(588,144.84)	139,887,116.85	6,580,220,241.65	0.13109921	140,475,261.69

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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	146.56865329	0.37791922	2.66555774	0.00000000	0.00000000	3.04347696	143.52517632	0.14352518	3.04347696
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	140.71233990	0.84619902	5.86387743	0.00000000	0.00000000	6.71007645	134.00226347	0.13400226	6.71007645
1M-2H	27,801,809.00	140.71233998	0.84619889	5.86387742	0.00000000	0.00000000	6.71007631	134.00226331	0.13400226	6.71007631
1B-H	125,554,700.00	820.17933960	0.00000000	0.00000000	0.00000000	(3.58214547)	(3.58214547)	823.76148507	0.82376149	0.00000000
2A-H	18,098,852,025.00	111.05454745	0.27185723	2.09069908	0.00000000	0.00000000	2.36255631	108.69199115	0.10869199	2.36255631
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	686.03694601	1.67939188	12.32001159	0.00000000	(1.05136919)	12.94803428	673.08891181	0.67308891	13.99940347

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	4,439,574,942.23	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,347,387,808.32
1M-1	N/A	N/A	1.95657 %	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	03/25/22 - 04/24/22	31	4.75657 %	73,381,485.26	300,565.81	0.00	0.00	0.00	0.00	300,565.81	0.00	69,882,180.40
1M-2H	N/A	N/A	0.00000 %	3,912,057.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,725,505.33
1B-H	N/A	N/A	0.00000 %	102,977,370.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,427,126.13
2A-H	N/A	N/A	0.00000 %	2,009,959,821.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,967,200,264.09
2M-1	N/A	N/A	1.95657 %	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	5.00657 %	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 %	90,301,681.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	88,597,357.38
Totals					300,565.81	0.00	0.00	0.00	0.00	300,565.81	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 %	146.56865329	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	143.52517632
1M-1	402,500,000.00	1.95657 %	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	4.75657 %	140.71233990	0.57634863	0.00000000	0.00000000	0.00000000	0.00000000	0.57634863	0.00000000	134.00226347
1M-2H	27,801,809.00	0.00000 %	140.71233998	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	134.00226331
1B-H	125,554,700.00	0.00000 %	820.17933960	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	823.76148507
2A-H	18,098,852,025.00	0.00000 %	111.05454745	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	108.69199115
2M-1	169,500,000.00	1.95657 %	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	5.00657 %	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 %	686.03694601	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	673.08891181

(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	3,230,892.50
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	588,144.84
Total Deposits	3,819,037.34
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,799,870.68
Total Withdrawals (Pool Distribution Amount)	3,819,037.34
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	0.456570%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	95,423,235.83
Total Principal Reduction Cumulative	26,864,252,187.82
Scheduled Principal Current	11,912,018.73
Scheduled Principal Cumulative	2,325,518,178.03
Unscheduled Principal Current	83,960,972.30
Unscheduled Principal Cumulative	24,516,606,435.92
Senior Reduction Amount	92,187,133.90
Subordinate Reduction Amount	3,685,857.13
Calculated Recovery Principal Amount	1,414,648.44
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	449,755.20
Group 2	
Total Principal Reduction Current	44,463,881.02
Total Principal Reduction Cumulative	16,748,204,482.54
Scheduled Principal Current	5,141,358.78
Scheduled Principal Cumulative	1,250,730,320.10
Unscheduled Principal Current	39,460,911.88
Unscheduled Principal Cumulative	15,479,040,781.86
Senior Reduction Amount	42,759,556.97
Subordinate Reduction Amount	1,842,713.69
Calculated Recovery Principal Amount	1,743,925.85
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	138,389.64
Informational Reporting	
Group 1	
At Issuance Loan Count	146212
Period Beginning Loan Count	32059
Period Reference Pool Removal Loan Count	542
Period Ending Loan Count	31547

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	32,289,788,000.00
UPB at Issuance	31,388,674,808.58
UPB Actual Current	4,524,422,620.76
Period PIF Loan Count Current	536
PIF Loan Count Cumulative	113258
Period PIF Loan UPB Current	83,203,473.69
PIF Loan UPB Cumulative	23,471,971,158.36
Period Partial Prepayment Amount	(314,323.51)
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	6
D180 Credit Event Loan Count Cumulative	1254
D180 Credit Event Actual Balance Curr	964,893.24
D180 Credit Event Actual Balance Cum	220,125,672.11
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	32
Reversed Credit Event Loan Count Cumulative	1111
Reversed Credit Event Amount Current	5,462,444.89
Reversed Credit Event Amount Cumulative	227,716,930.44
Credit Event Amount Current	964,893.24
Credit Event Amount Cumulative	221,275,749.74
Total Active Modified Loan Count	203
Total Active Modified Loan UPB	31,653,903.24
Group 2	
At Issuance Loan Count	88416
Period Beginning Loan Count	14653
Period Reference Pool Removal Loan Count	279
Period Ending Loan Count	14388
UPB at Origination	19,272,882,000.00
UPB at Issuance	18,804,002,104.35
UPB Actual Current	2,055,797,621.81

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	269
PIF Loan Count Cumulative	72978
Period PIF Loan UPB Current	39,243,105.91
PIF Loan UPB Cumulative	15,057,265,390.87
Period Partial Prepayment Amount	(1,382,926.73)
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	10
D180 Credit Event Loan Count Cumulative	973
D180 Credit Event Actual Balance Curr	1,605,536.21
D180 Credit Event Actual Balance Cum	181,995,103.39
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	15
Reversed Credit Event Loan Count Cumulative	591
Reversed Credit Event Amount Current	2,989,432.47
Reversed Credit Event Amount Cumulative	110,667,761.58
Credit Event Amount Current	1,605,536.21
Credit Event Amount Cumulative	184,333,808.67
Total Active Modified Loan Count	181
Total Active Modified Loan UPB	30,302,256.26
Structural Reporting	
Group 1	
Senior Percentage	96.097902%
Subordinate Percentage	3.902098%
10% Severity Tier Percentage [0 - 1%]	0.014329%
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	0.704954%
Prior Cum Net Credit Event Percentage	0.719283%
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	95.700455%
Subordinate Percentage	4.299545%
10% Severity Tier Percentage [0 - 1%]	0.007360%
20% Severity Tier Percentage [1 - 3%]	0.000000%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	10.000000%
Cumulative Net Credit Event Percentage	0.980290%
Prior Cum Net Credit Event Percentage	0.987650%
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 %	3.900000 %	3.910000 %
1M-1	0.00	0.00	2.150000 %	3.900000 %	3.910000 %
1M-1H	0.00	0.00	2.150000 %	3.900000 %	3.910000 %
1M-2	0.00	0.00	0.400000 %	2.230000 %	2.290000 %
1M-2H	0.00	0.00	0.400000 %	2.230000 %	2.290000 %
1B-H	0.00	449,755.20	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	4.300000 %	4.310000 %
2M-1	0.00	0.00	2.800000 %	4.300000 %	4.310000 %
2M-1H	0.00	0.00	2.800000 %	4.300000 %	4.310000 %
2M-2	0.00	0.00	0.700000 %	4.300000 %	4.310000 %
2M-2H	0.00	0.00	0.700000 %	4.300000 %	4.310000 %
2B-H	0.00	138,389.64	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	548	78,817,518.80	1.192990 %	1.197795 %
60 Days	121	17,455,811.00	0.263416 %	0.265277 %
90 Days	60	8,878,768.50	0.130619 %	0.134931 %
120 Days	39	5,002,885.27	0.084903 %	0.076029 %
150 Days	29	4,431,505.95	0.063133 %	0.067346 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	797	114,586,489.52	1.735060 %	1.741378 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	361	52,275,109.41	1.144324 %	1.155398 %
60 Days	77	10,818,275.84	0.244080 %	0.239108 %
90 Days	35	5,115,467.41	0.110946 %	0.113063 %
120 Days	17	1,966,400.49	0.053888 %	0.043462 %
150 Days	16	2,330,111.76	0.050718 %	0.051501 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	506	72,505,364.91	1.603956 %	1.602533 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	187	26,542,409.39	1.299694 %	1.291100 %
60 Days	44	6,637,535.16	0.305810 %	0.322869 %
90 Days	25	3,763,301.09	0.173756 %	0.183058 %
120 Days	22	3,036,484.78	0.152905 %	0.147703 %
150 Days	13	2,101,394.19	0.090353 %	0.102218 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	291	42,081,124.61	2.022519 %	2.046949 %

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Apr-2022
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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	8	1,193,369.96	73,034.24	0.002 %	30	5,612,399.30	(522,789.44)	(0.012 %)	38	6,805,769.26	(449,755.20)	(0.010 %)
Group 2	11	1,721,600.74	148,947.16	0.007 %	14	3,009,750.96	(287,336.80)	(0.014 %)	25	4,731,351.70	(138,389.64)	(0.007 %)
Total	19	2,914,970.70	221,981.40	0.003 %	44	8,622,150.26	(810,126.24)	(0.012 %)	63	11,537,120.96	(588,144.84)	(0.009 %)

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	0026961088	272,000.00	4.750 %	AL	80.00	360	246,480.67	Active	(23,246.31)	23,246.30
Group 1	0026964302	211,000.00	5.250 %	CA	70.00	360	204,767.33	Active	(18,562.44)	0.00
Group 1	0026964790	56,000.00	4.750 %	WV	75.00	360	58,444.65	Active	(5,160.58)	5,160.58
Group 1	0026965360	158,000.00	4.000 %	CA	73.00	360	149,557.57	Active	(14,013.24)	14,013.23
Group 1	0026966315	520,000.00	3.875 %	NY	80.00	360	445,841.22	Active	(43,488.53)	(0.01)
Group 1	0026967703	210,000.00	4.625 %	PA	69.00	360	190,757.00	Active	(18,165.76)	7,426.96
Group 1	0026969865	152,000.00	0.000 %	CA	71.00	360	121,783.08	03/31/2022	12,178.31	12,178.31
Group 1	0026981242	349,000.00	4.500 %	NJ	70.00	360	341,052.25	Active	(30,584.66)	30,584.66
Group 1	0026983125	60,000.00	4.750 %	KS	74.00	360	57,927.67	Active	(5,198.42)	5,198.42
Group 1	0026987166	228,000.00	4.250 %	OK	70.00	360	108,329.45	Active	(10,094.11)	0.00
Group 1	0026990338	274,000.00	0.000 %	TX	79.00	360	270,238.38	03/31/2022	27,023.84	27,023.84
Group 1	0026991326	616,000.00	4.500 %	CA	80.00	360	589,730.04	Active	(53,938.89)	22,738.29
Group 1	0026994859	310,000.00	4.500 %	NY	61.00	360	282,206.03	Active	(26,517.43)	10,841.49
Group 1	0026998635	190,000.00	4.875 %	NY	63.00	360	188,010.65	Active	(16,732.01)	16,732.01
Group 1	0027000924	280,000.00	4.625 %	NY	62.00	360	210,368.25	Active	(22,567.55)	22,567.56
Group 1	0027005487	168,000.00	4.500 %	CA	80.00	360	159,166.70	Active	(14,658.48)	14,658.47
Group 1	0027011383	189,000.00	0.000 %	TX	73.00	360	161,107.74	01/31/2022	(16,718.19)	(0.01)
Group 1	0027011477	163,000.00	0.000 %	TX	67.00	360	136,252.51	03/31/2022	13,625.25	13,625.25
Group 1	0027015585	97,000.00	5.625 %	TX	75.00	360	91,672.83	Active	(8,671.43)	8,671.42
Group 1	0027015997	224,000.00	4.375 %	TX	80.00	360	201,082.37	Active	(18,112.68)	7,635.52

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Apr-2022
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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	0027023036	99,000.00	0.000 %	MS	80.00	360	86,297.17	03/31/2022	8,629.72	8,629.72
Group 1	0027024858	77,000.00	0.000 %	TX	75.00	360	67,368.98	04/30/2021	(6,736.90)	6,736.90
Group 1	0027027994	260,000.00	0.000 %	TX	80.00	360	221,256.60	03/31/2022	22,125.66	22,125.66
Group 1	0027031774	189,000.00	4.875 %	MD	66.00	360	184,366.06	Active	(16,772.24)	16,772.24
Group 1	0027034480	100,000.00	4.990 %	MI	80.00	360	91,548.97	Active	(8,398.36)	8,398.36
Group 1	0027040069	153,000.00	0.000 %	GA	72.00	360	129,065.50	03/31/2022	12,906.55	12,906.55
Group 1	0027043893	73,000.00	5.250 %	FL	73.00	360	67,118.59	Active	(5,917.19)	5,917.19
Group 1	0027044835	239,000.00	5.000 %	MA	80.00	360	225,723.44	Active	(20,835.79)	0.00
Group 1	0027050091	189,000.00	4.250 %	TX	75.00	360	175,158.70	Active	(15,268.67)	6,436.60
Group 1	0027053513	112,000.00	5.250 %	PA	75.00	360	115,087.66	Active	(9,628.86)	9,628.86
Group 1	0027068795	120,000.00	3.625 %	MT	78.00	360	100,351.45	Active	(9,684.68)	9,684.68
Group 1	0027078200	58,000.00	2.875 %	IL	80.00	360	54,106.03	Active	(5,027.11)	0.00
Group 1	0027079657	126,000.00	4.875 %	PR	61.00	360	111,798.42	Active	(11,202.73)	0.00
Group 1	0027081128	242,000.00	5.250 %	TX	75.00	360	216,420.40	Active	(21,044.41)	0.00
Group 1	0027083850	120,000.00	4.400 %	IL	80.00	360	107,616.94	Active	(9,839.27)	9,839.26
Group 1	0027094445	200,000.00	4.500 %	MD	80.00	360	175,921.30	Active	(17,220.14)	0.00
Group 1	0027096179	417,000.00	4.375 %	VA	71.00	360	391,691.04	Active	(36,342.73)	36,342.73
Group 1	0027102280	67,000.00	4.500 %	IL	80.00	360	70,095.62	Active	(5,894.74)	5,894.74
Group 2	0026874318	134,000.00	4.375 %	MN	95.00	360	127,853.09	Active	(11,698.38)	11,698.37
Group 2	0026874970	136,000.00	0.000 %	GA	90.00	360	108,654.90	03/31/2022	10,865.49	10,865.49
Group 2	0026874999	119,000.00	3.500 %	MI	95.00	360	130,222.88	Active	(12,278.21)	3,658.59
Group 2	0026881321	195,000.00	0.000 %	OH	95.00	360	166,537.56	03/31/2022	16,653.76	16,653.76
Group 2	0026882041	369,000.00	0.000 %	NY	94.00	360	334,093.60	03/31/2022	33,409.36	9,303.34
Group 2	0026882044	281,000.00	4.000 %	NJ	87.00	360	262,222.00	Active	(24,014.84)	24,014.84
Group 2	0026885563	95,000.00	0.000 %	OH	95.00	360	79,127.59	03/31/2022	7,912.76	7,912.76
Group 2	0026887295	359,000.00	4.625 %	FL	90.00	360	307,094.33	Active	(29,330.66)	29,330.66
Group 2	0026888096	171,000.00	4.000 %	VA	90.00	360	157,174.66	Active	(14,719.63)	14,719.63
Group 2	0026896559	201,000.00	4.250 %	NJ	93.00	360	184,094.49	Active	(16,645.61)	4,103.98
Group 2	0026898371	142,000.00	0.000 %	TX	90.00	360	116,322.14	03/31/2022	11,632.21	11,632.21
Group 2	0026899922	86,000.00	0.000 %	OH	95.00	360	72,304.23	03/31/2022	7,230.42	7,230.42
Group 2	0026902231	328,000.00	4.750 %	OH	95.00	360	261,859.77	Active	(26,780.01)	26,780.02
Group 2	0026906996	246,000.00	0.000 %	DE	95.00	360	212,667.73	03/31/2022	21,266.77	21,266.77
Group 2	0026915523	209,000.00	0.000 %	NY	95.00	360	197,217.50	03/31/2022	19,721.75	19,721.75

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



Distribution Date: 25-Apr-2022
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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	0026917936	100,000.00	0.000 %	TX	97.00	360	85,544.42	03/31/2022	8,554.44	8,554.44
Group 2	0026919635	248,000.00	4.375 %	NE	90.00	360	208,247.48	Active	(21,830.34)	5,382.28
Group 2	0026929181	250,000.00	4.625 %	NJ	97.00	360	231,980.07	Active	(21,894.95)	21,894.94
Group 2	0026934846	247,000.00	4.250 %	ND	97.00	360	222,662.93	Active	(21,206.40)	21,206.41
Group 2	0026935663	110,000.00	4.875 %	MO	97.00	360	106,328.09	Active	(9,299.45)	9,299.45
Group 2	0026943041	143,000.00	0.000 %	TX	95.00	360	116,064.53	03/31/2021	(11,606.45)	11,606.46
Group 2	0026943214	254,000.00	0.000 %	VT	93.00	360	233,066.54	03/31/2022	23,306.65	23,306.65
Group 2	0026944995	338,000.00	4.625 %	NJ	90.00	360	316,859.88	Active	(30,576.95)	7,971.89
Group 2	0026951998	102,000.00	4.625 %	PA	92.00	360	99,164.76	Active	(9,000.55)	9,000.56
Group 2	0026952998	402,000.00	3.500 %	AL	89.00	360	393,986.53	Active	(38,060.82)	38,060.81

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

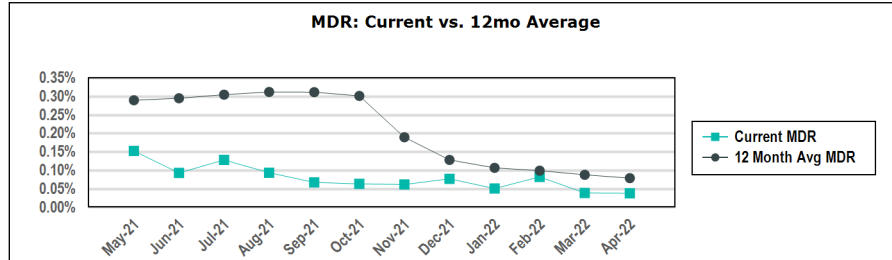
Distribution Date: 25-Apr-2022
 13-Apr-2022 11:19:21 AM

Realized Loss Report - Collateral

Summary

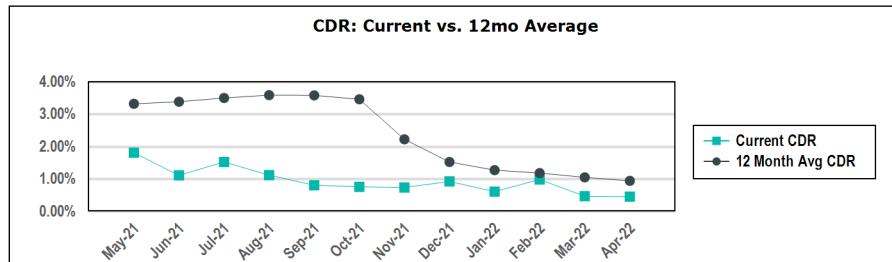
MDR

Current Month 0.038 %
 3 Month Average 0.053 %
 12 Month Average 0.079 %



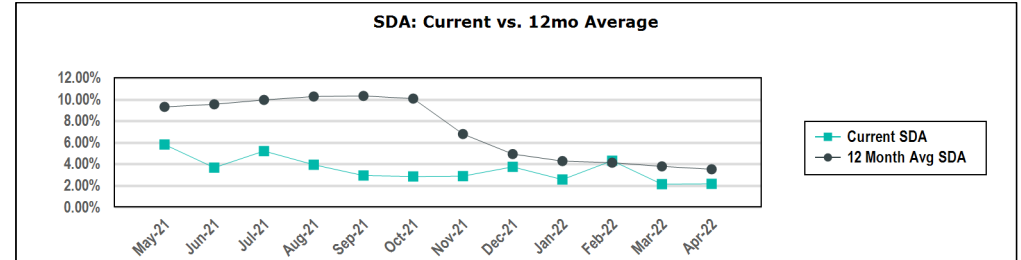
CDR

Current Month 0.458 %
 3 Month Average 0.639 %
 12 Month Average 0.946 %



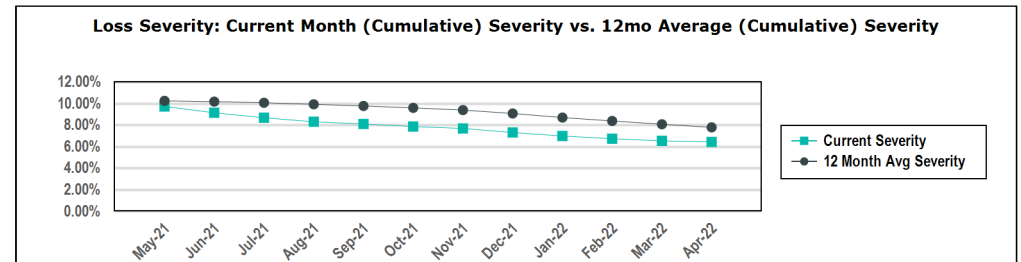
SDA

Current Month 2.190 %
 3 Month Average 2.893 %
 12 Month Average 3.541 %



Loss Severity

Current Month (Cumulative) 6.447 %
 3 Month Average (Cumulative) 6.582 %
 12 Month Average (Cumulative) 7.807 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01

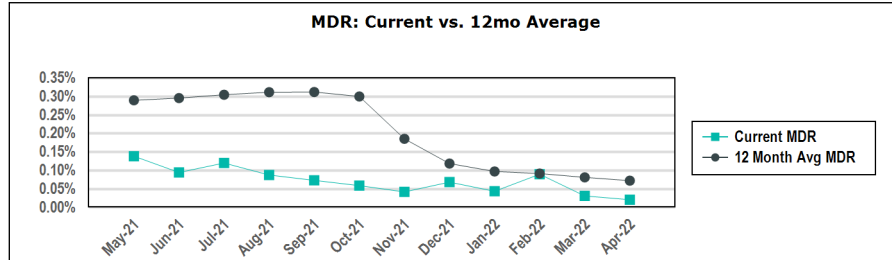
Distribution Date: 25-Apr-2022
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Realized Loss Report - Collateral

Group 1

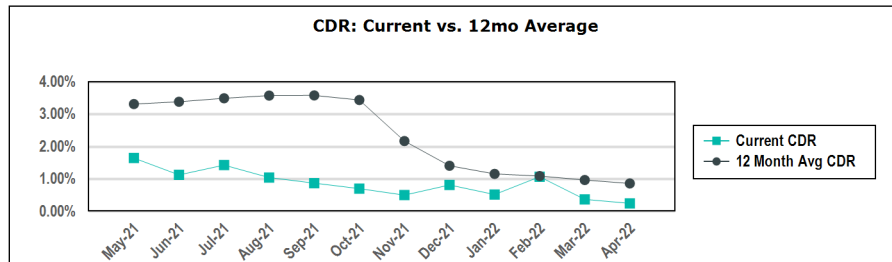
MDR

Current Month 0.021 %
 3 Month Average 0.047 %
 12 Month Average 0.072 %



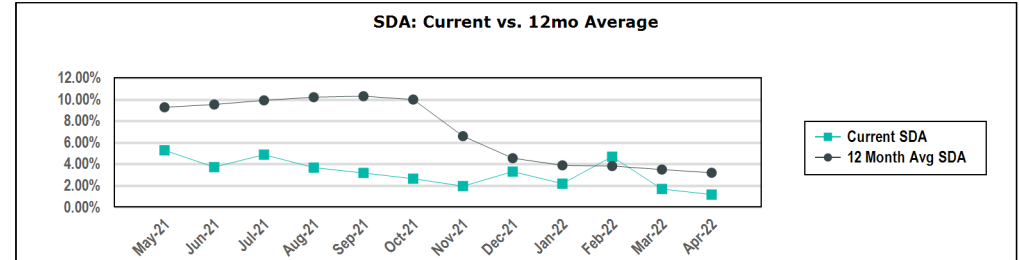
CDR

Current Month 0.250 %
 3 Month Average 0.565 %
 12 Month Average 0.865 %



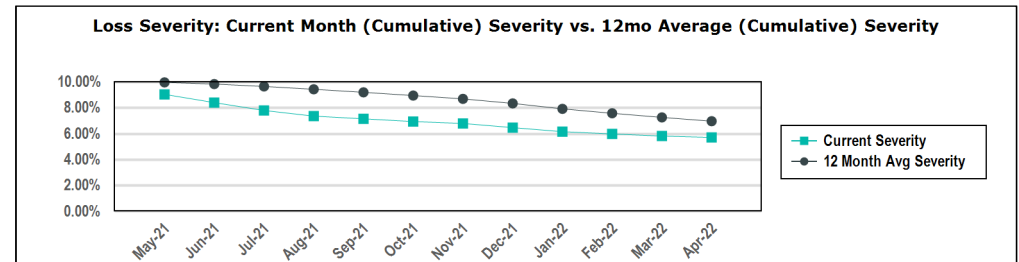
SDA

Current Month 1.198 %
 3 Month Average 2.539 %
 12 Month Average 3.220 %



Loss Severity

Current Month (Cumulative) 5.724 %
 3 Month Average (Cumulative) 5.849 %
 12 Month Average (Cumulative) 6.981 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01

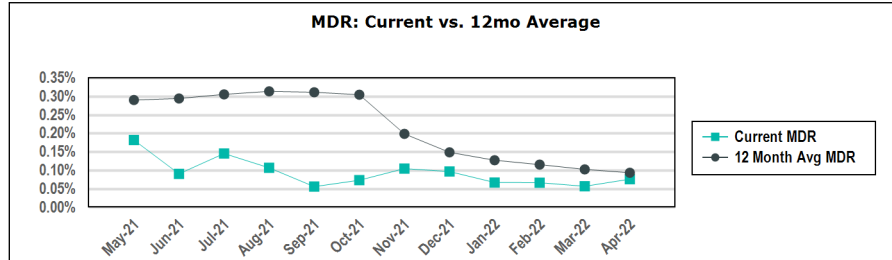
Distribution Date: 25-Apr-2022
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Realized Loss Report - Collateral

Group 2

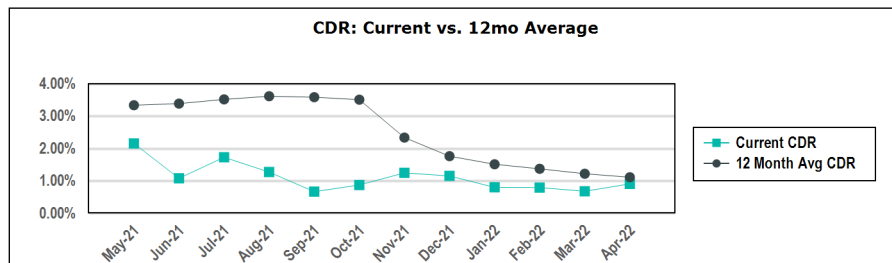
MDR

Current Month 0.076 %
 3 Month Average 0.067 %
 12 Month Average 0.094 %



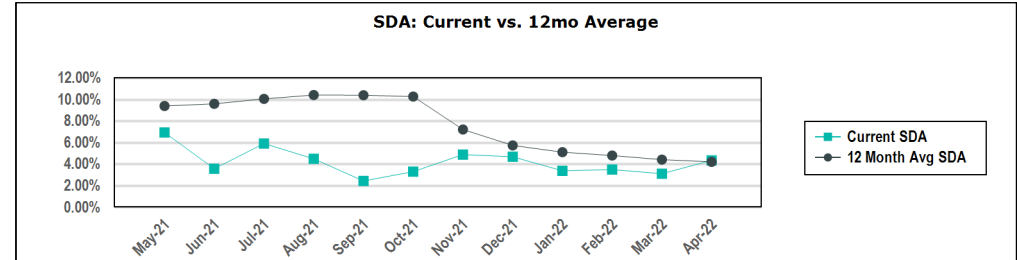
CDR

Current Month 0.913 %
 3 Month Average 0.800 %
 12 Month Average 1.120 %



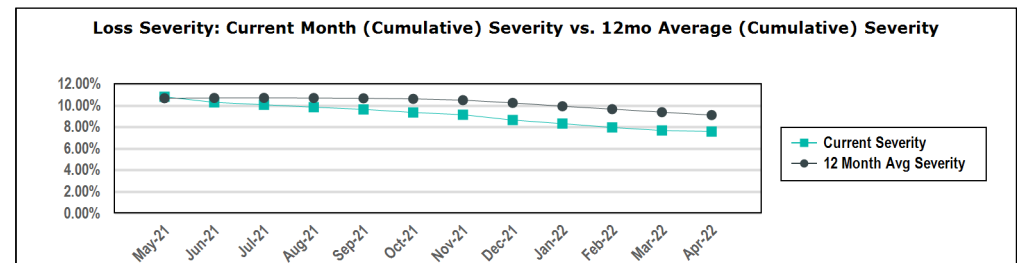
SDA

Current Month 4.361 %
 3 Month Average 3.667 %
 12 Month Average 4.230 %



Loss Severity

Current Month (Cumulative) 7.600 %
 3 Month Average (Cumulative) 7.759 %
 12 Month Average (Cumulative) 9.129 %



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

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Prepayment Rates

Summary

SMM

Current Month 1.833 %
3 Month Average 2.031 %
12 Month Average 2.996 %

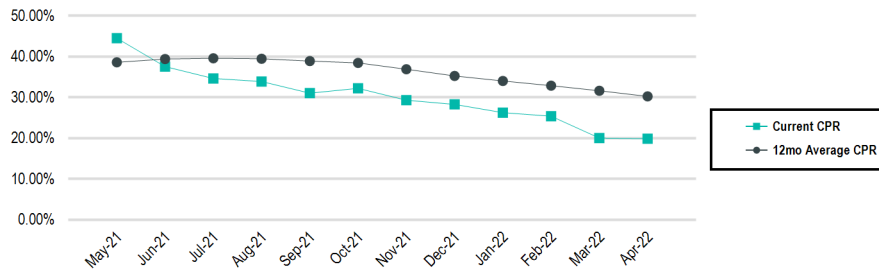
CPR

Current Month 19.904 %
3 Month Average 21.785 %
12 Month Average 30.268 %

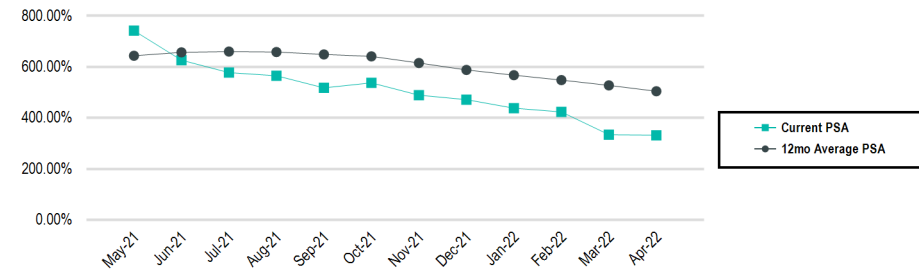
PSA

Current Month 331.728 %
3 Month Average 363.090 %
12 Month Average 504.467 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 1.812 %
3 Month Average 2.019 %
12 Month Average 2.858 %

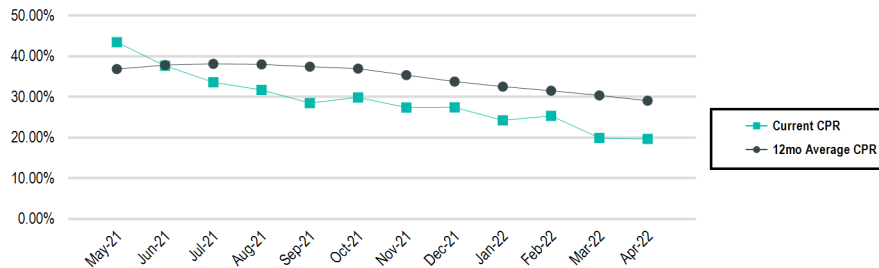
CPR

Current Month 19.706 %
3 Month Average 21.672 %
12 Month Average 29.091 %

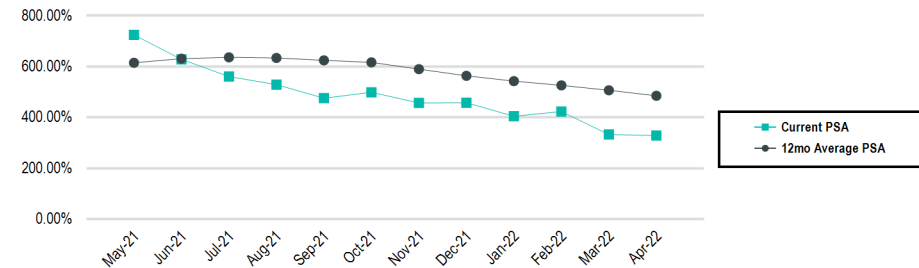
PSA

Current Month 328.433 %
3 Month Average 361.201 %
12 Month Average 484.842 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01

Distribution Date: 25-Apr-2022
 13-Apr-2022 11:19:24 AM

Prepayment Rates

Group 2

SMM

Current Month	1.877 %
3 Month Average	2.056 %
12 Month Average	3.290 %

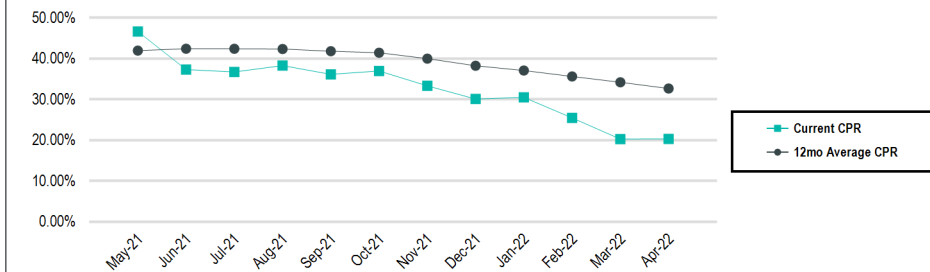
CPR

Current Month	20.337 %
3 Month Average	22.034 %
12 Month Average	32.687 %

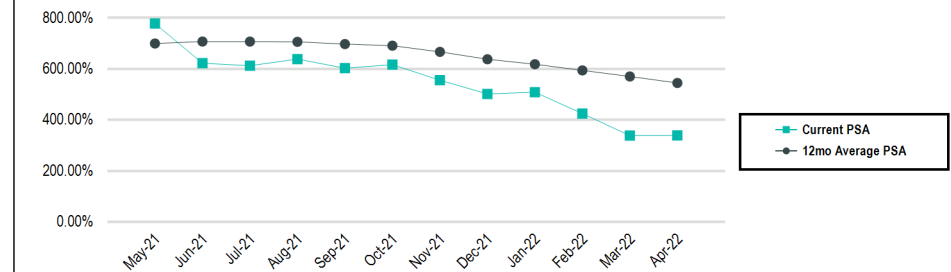
PSA

Current Month	338.949 %
3 Month Average	367.234 %
12 Month Average	544.790 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

Distribution Date: 25-Apr-2022
13-Apr-2022 11:19:24 AM

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.