

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: 26-Oct-2020
 09-Oct-2020 10:15:35 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	09/30/2020	0.00000 %	8,682,186,982.00	0.00	329,478,499.43	0.00	8,352,708,482.58	329,478,499.43	0.00
1M-1	30711XAS3	10/23/2020	1.64813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	09/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAT1	10/23/2020	4.44813 %	192,390,799.42	736,921.05	10,781,941.27	0.00	181,608,858.15	11,518,862.32	0.00
1M-2H	NA	09/30/2020	0.00000 %	10,256,591.10	0.00	574,798.60	0.00	9,681,792.50	574,798.60	0.00
1B-H	NA	09/30/2020	0.00000 %	112,368,943.89	0.00	0.00	1,830,511.83	110,538,432.06	0.00	15,016,267.94
2A-H	NA	09/30/2020	0.00000 %	4,339,539,546.71	0.00	197,545,721.40	0.00	4,141,993,825.31	197,545,721.40	0.00
2M-1	30711XAU8	10/23/2020	1.64813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	09/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAV6	10/23/2020	4.69813 %	48,601,962.84	196,624.68	7,084,218.23	0.00	41,517,744.62	7,280,842.91	0.00
2M-2H	NA	09/30/2020	0.00000 %	2,577,076.18	0.00	375,634.42	0.00	2,201,441.76	375,634.42	0.00
2B-H	NA	09/30/2020	0.00000 %	117,976,960.91	0.00	0.00	685,572.60	117,291,388.31	0.00	14,336,626.69
Totals				13,505,898,863.05	933,545.73	545,840,813.35	2,516,084.43	12,957,541,965.29	546,774,359.08	29,352,894.63

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 26-Oct-2020
09-Oct-2020 10:15:36 AM

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	8,682,186,982.00	18,573,183.93	310,905,315.49	0.00	0.00	329,478,499.43	8,352,708,482.58	0.27575731	329,478,499.43
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	192,390,799.42	639,784.31	10,142,156.96	0.00	0.00	10,781,941.27	181,608,858.15	0.34824326	10,781,941.27
1M-2H	27,801,809.00	10,256,591.10	34,107.69	540,690.91	0.00	0.00	574,798.60	9,681,792.50	0.34824326	574,798.60
1B-H	125,554,700.00	112,368,943.89	0.00	0.00	0.00	1,830,511.83	1,830,511.83	110,538,432.06	0.88040059	0.00
2A-H	18,098,852,025.00	4,339,539,546.71	8,874,111.43	188,671,609.97	0.00	0.00	197,545,721.40	4,141,993,825.31	0.22885395	197,545,721.40
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	48,601,962.84	328,496.17	6,755,722.05	0.00	0.00	7,084,218.23	41,517,744.62	0.11071399	7,084,218.23
2M-2H	19,884,044.00	2,577,076.18	17,418.22	358,216.20	0.00	0.00	375,634.42	2,201,441.76	0.11071399	375,634.42
2B-H	131,628,015.00	117,976,960.91	0.00	0.00	0.00	685,572.60	685,572.60	117,291,388.31	0.89108225	0.00
Totals	50,192,676,912.00	13,505,898,863.05	28,467,101.75	517,373,711.58	0.00	2,516,084.43	548,356,897.78	12,957,541,965.29	0.25815603	545,840,813.35

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: 26-Oct-2020
09-Oct-2020 10:15:36 AM

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	286.63474997	0.61317730	10.26426493	0.00000000	0.00000000	10.87744223	275.75730774	0.27575731	10.87744223
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	368.91811969	1.22681555	19.44804786	0.00000000	0.00000000	20.67486341	348.24325628	0.34824326	20.67486341
1M-2H	27,801,809.00	368.91811968	1.22681549	19.44804779	0.00000000	0.00000000	20.67486328	348.24325640	0.34824326	20.67486328
1B-H	125,554,700.00	894.97998793	0.00000000	0.00000000	0.00000000	14.57939711	14.57939711	880.40059082	0.88040059	0.00000000
2A-H	18,098,852,025.00	239.76877322	0.49031350	10.42450702	0.00000000	0.00000000	10.91482052	228.85395270	0.22885395	10.91482052
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	129.60523424	0.87598979	18.01525880	0.00000000	0.00000000	18.89124861	110.71398565	0.11071399	18.89124861
2M-2H	19,884,044.00	129.60523423	0.87598981	18.01525887	0.00000000	0.00000000	18.89124868	110.71398555	0.11071399	18.89124868
2B-H	131,628,015.00	896.29066358	0.00000000	0.00000000	0.00000000	5.20840947	5.20840947	891.08225411	0.89108225	0.00000000

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 26-Oct-2020
09-Oct-2020 10:15:36 AM

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 %	8,682,186,982.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,352,708,482.58
1M-1	N/A	N/A	1.64813 %	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	09/25/20 - 10/25/20	31	4.44813 %	192,390,799.42	736,921.05	0.00	0.00	0.00	0.00	736,921.05	0.00	181,608,858.15
1M-2H	N/A	N/A	0.00000 %	10,256,591.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,681,792.50
1B-H	N/A	N/A	0.00000 %	112,368,943.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	110,538,432.06
2A-H	N/A	N/A	0.00000 %	4,339,539,546.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,141,993,825.31
2M-1	N/A	N/A	1.64813 %	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	09/25/20 - 10/25/20	31	4.69813 %	48,601,962.84	196,624.68	0.00	0.00	0.00	0.00	196,624.68	0.00	41,517,744.62
2M-2H	N/A	N/A	0.00000 %	2,577,076.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,201,441.76
2B-H	N/A	N/A	0.00000 %	117,976,960.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	117,291,388.31
Totals					933,545.73	0.00	0.00	0.00	0.00	933,545.73	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 26-Oct-2020
09-Oct-2020 10:15:36 AM

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 %	286.63474997	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	275.75730774
1M-1	402,500,000.00	1.64813 %	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	4.44813 %	368.91811969	1.41307967	0.00000000	0.00000000	0.00000000	0.00000000	1.41307967	0.00000000	348.24325628
1M-2H	27,801,809.00	0.00000 %	368.91811968	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	348.24325640
1B-H	125,554,700.00	0.00000 %	894.97998793	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	880.40059082
2A-H	18,098,852,025.00	0.00000 %	239.76877322	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	228.85395270
2M-1	169,500,000.00	1.64813 %	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	4.69813 %	129.60523424	0.52433248	0.00000000	0.00000000	0.00000000	0.00000000	0.52433248	0.00000000	110.71398565
2M-2H	19,884,044.00	0.00000 %	129.60523423	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	110.71398555
2B-H	131,628,015.00	0.00000 %	896.29066358	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	891.08225411

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

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

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

Distribution Date: 26-Oct-2020
 09-Oct-2020 10:15:36 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	21,334,956.32
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(2,516,084.43)
Total Deposits	18,818,871.89
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	18,799,705.23
Total Withdrawals (Pool Distribution Amount)	18,818,871.89
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

Distribution Date: 26-Oct-2020
09-Oct-2020 10:15:36 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Additional Reporting - Deal Level

Informational Reporting	
LIBOR	0.148130%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	342,665,751.13
Total Principal Reduction Cumulative	22,734,137,242.74
Scheduled Principal Current	19,247,075.93
Scheduled Principal Cumulative	2,051,545,845.34
Unscheduled Principal Current	321,588,163.37
Unscheduled Principal Cumulative	20,667,575,129.46
Senior Reduction Amount	329,478,499.43
Subordinate Reduction Amount	11,356,739.87
Calculated Recovery Principal Amount	16,474,606.77
Calculated Tranche Write-Down Amount	1,830,511.83
Calculated Tranche Write-Up Amount	0.00
Group 2	
Total Principal Reduction Current	205,691,146.64
Total Principal Reduction Cumulative	14,500,997,704.01
Scheduled Principal Current	9,220,025.82
Scheduled Principal Cumulative	1,126,895,927.64
Unscheduled Principal Current	195,785,548.22
Unscheduled Principal Cumulative	13,359,765,149.68
Senior Reduction Amount	197,545,721.40
Subordinate Reduction Amount	7,459,852.64
Calculated Recovery Principal Amount	6,170,153.81
Calculated Tranche Write-Down Amount	685,572.60
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	146212
Period Beginning Loan Count	55040
Period Reference Pool Removal Loan Count	1693
Period Ending Loan Count	53347

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

Distribution Date: 26-Oct-2020
09-Oct-2020 10:15:36 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	32,289,788,000.00
UPB at Issuance	31,388,674,808.58
UPB Actual Current	8,654,537,565.84
Period PIF Loan Count Current	1606
PIF Loan Count Cumulative	91851
Period PIF Loan UPB Current	296,976,135.72
PIF Loan UPB Cumulative	19,794,158,549.64
Period Partial Prepayment Amount	9,180,240.40
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	87
D180 Credit Event Loan Count Cumulative	861
D180 Credit Event Actual Balance Curr	18,305,118.60
D180 Credit Event Actual Balance Cum	149,012,605.62
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	0
Reversed Credit Event Loan Count Cumulative	2
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	254,055.78
Credit Event Amount Current	18,305,118.60
Credit Event Amount Cumulative	150,162,683.25
Total Active Modified Loan Count	276
Total Active Modified Loan UPB	44,127,429.63
Group 2	
At Issuance Loan Count	88416
Period Beginning Loan Count	27551
Period Reference Pool Removal Loan Count	1059
Period Ending Loan Count	26492
UPB at Origination	19,272,882,000.00
UPB at Issuance	18,804,002,104.35
UPB Actual Current	4,303,004,400.34

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

Distribution Date: 26-Oct-2020
09-Oct-2020 10:15:36 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	1021
PIF Loan Count Cumulative	61092
Period PIF Loan UPB Current	187,422,304.68
PIF Loan UPB Cumulative	13,009,060,073.04
Period Partial Prepayment Amount	2,762,472.89
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	38
D180 Credit Event Loan Count Cumulative	755
D180 Credit Event Actual Balance Curr	6,855,726.41
D180 Credit Event Actual Balance Cum	141,027,563.98
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	5
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,087,937.65
Credit Event Amount Current	6,855,726.41
Credit Event Amount Cumulative	143,366,269.26
Total Active Modified Loan Count	248
Total Active Modified Loan UPB	45,209,774.19
Structural Reporting	
Group 1	
Senior Percentage	96.498731%
Subordinate Percentage	3.501269%
10% Severity Tier Percentage [0 - 1%]	0.058317%
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	0.477588%
Prior Cum Net Credit Event Percentage	0.419271%
Minimum Credit Enhancement Test Pass?	YES

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

Distribution Date: 26-Oct-2020
 09-Oct-2020 10:15:36 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Additional Reporting - Group Level

Structural Reporting	
Group 1	
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00
Group 2	
Senior Percentage	96.248227%
Subordinate Percentage	3.751773%
10% Severity Tier Percentage [0 - 1%]	0.036459%
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	0.756639%
Prior Cum Net Credit Event Percentage	0.720180%
Minimum Credit Enhancement Test Pass?	YES
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 26-Oct-2020
 09-Oct-2020 10:15:36 AM

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 %	3.500000 %	3.490000 %
1M-1	0.00	0.00	2.150000 %	3.500000 %	3.490000 %
1M-1H	0.00	0.00	2.150000 %	3.500000 %	3.490000 %
1M-2	0.00	0.00	0.400000 %	1.250000 %	1.280000 %
1M-2H	0.00	0.00	0.400000 %	1.250000 %	1.280000 %
1B-H	1,830,511.83	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	3.750000 %	3.740000 %
2M-1	0.00	0.00	2.800000 %	3.750000 %	3.740000 %
2M-1H	0.00	0.00	2.800000 %	3.750000 %	3.740000 %
2M-2	0.00	0.00	0.700000 %	2.620000 %	2.730000 %
2M-2H	0.00	0.00	0.700000 %	2.620000 %	2.730000 %
2B-H	685,572.60	0.00	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 26-Oct-2020
 09-Oct-2020 10:15:36 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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

Distribution Date: 26-Oct-2020
 09-Oct-2020 10:15:36 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	804	132,182,632.15	1.007027 %	1.020121 %
60 Days	395	67,375,827.12	0.494746 %	0.519974 %
90 Days	477	85,371,487.36	0.597452 %	0.658856 %
120 Days	766	148,392,507.61	0.959431 %	1.145221 %
150 Days	1025	216,676,331.26	1.283834 %	1.672202 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	3467	649,998,785.50	4.342489 %	5.016374 %

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: 26-Oct-2020
 09-Oct-2020 10:15:36 AM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	483	79,020,191.94	0.905393 %	0.913049 %
60 Days	235	40,246,415.09	0.440512 %	0.465033 %
90 Days	308	55,344,657.93	0.577352 %	0.639487 %
120 Days	510	101,107,781.36	0.956005 %	1.168263 %
150 Days	670	145,795,333.44	1.255928 %	1.684611 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	2206	421,514,379.76	4.135190 %	4.870444 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	321	53,162,440.21	1.211687 %	1.235473 %
60 Days	160	27,129,412.03	0.603956 %	0.630476 %
90 Days	169	30,026,829.43	0.637928 %	0.697811 %
120 Days	256	47,284,726.25	0.966329 %	1.098877 %
150 Days	355	70,880,997.82	1.340027 %	1.647244 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1261	228,484,405.74	4.759928 %	5.309881 %

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 26-Oct-2020
09-Oct-2020 10:15:36 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	87	18,305,118.60	1,830,511.83	0.021 %	0	0.00	0.00	0.000 %	87	18,305,118.60	1,830,511.83	0.021 %
Group 2	38	6,855,726.41	685,572.60	0.016 %	0	0.00	0.00	0.000 %	38	6,855,726.41	685,572.60	0.016 %
Total	125	25,160,845.01	2,516,084.43	0.019 %	0	0.00	0.00	0.000 %	125	25,160,845.01	2,516,084.43	0.019 %

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	0026961297	152,000.00	0.000 %	NY	80.00	360	133,157.23	09/30/2020	13,315.72	13,315.72
Group 1	0026962735	125,000.00	0.000 %	NC	73.00	360	110,874.55	09/30/2020	11,087.45	11,087.45
Group 1	0026965320	364,000.00	0.000 %	FL	63.00	360	315,178.88	09/30/2020	31,517.89	31,517.89
Group 1	0026965906	161,000.00	0.000 %	TX	68.00	360	136,872.81	09/30/2020	13,687.28	13,687.28
Group 1	0026966637	90,000.00	0.000 %	MA	80.00	360	80,599.49	09/30/2020	8,059.95	8,059.95
Group 1	0026970660	99,000.00	0.000 %	TX	75.00	330	84,926.53	09/30/2020	8,492.65	8,492.65
Group 1	0026970781	92,000.00	0.000 %	PA	77.00	360	81,247.89	09/30/2020	8,124.79	8,124.79
Group 1	0026971030	92,000.00	0.000 %	CA	75.00	360	79,536.58	09/30/2020	7,953.66	7,953.66
Group 1	0026971290	338,000.00	0.000 %	OH	80.00	360	302,375.47	09/30/2020	30,237.55	30,237.55
Group 1	0026973758	504,000.00	0.000 %	NY	80.00	360	434,640.51	09/30/2020	43,464.05	43,464.05
Group 1	0026974606	173,000.00	0.000 %	AZ	75.00	360	152,340.25	09/30/2020	15,234.02	15,234.02
Group 1	0026976357	306,000.00	0.000 %	CA	75.00	360	272,984.45	09/30/2020	27,298.44	27,298.44
Group 1	0026977206	250,000.00	0.000 %	MN	75.00	360	234,150.34	09/30/2020	23,415.03	23,415.03
Group 1	0026977595	199,000.00	0.000 %	TX	80.00	360	171,776.40	09/30/2020	17,177.64	17,177.64
Group 1	0026978448	344,000.00	0.000 %	AZ	80.00	360	303,648.30	09/30/2020	30,364.83	30,364.83
Group 1	0026978490	228,000.00	0.000 %	IA	80.00	360	196,473.43	09/30/2020	19,647.34	19,647.34
Group 1	0026979372	231,000.00	0.000 %	MD	72.00	360	200,754.21	09/30/2020	20,075.42	20,075.42
Group 1	0026980646	176,000.00	0.000 %	CT	80.00	360	153,780.43	09/30/2020	15,378.04	15,378.04
Group 1	0026982141	255,000.00	0.000 %	CA	75.00	360	226,721.44	09/30/2020	22,672.14	22,672.14
Group 1	0026987984	268,000.00	0.000 %	NJ	80.00	360	237,725.95	09/30/2020	23,772.59	23,772.59

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: 26-Oct-2020
09-Oct-2020 10:15:36 AM

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0026988220	232,000.00	0.000 %	NV	80.00	360	205,882.50	09/30/2020	20,588.25	20,588.25
Group 1	0026988377	137,000.00	0.000 %	MA	69.00	360	121,926.27	09/30/2020	12,192.63	12,192.63
Group 1	0026989868	168,000.00	0.000 %	FL	80.00	360	150,818.15	09/30/2020	15,081.81	15,081.81
Group 1	0026990338	274,000.00	0.000 %	TX	79.00	360	240,207.17	09/30/2020	24,020.72	24,020.72
Group 1	0026991216	315,000.00	0.000 %	LA	63.00	360	277,148.17	09/30/2020	27,714.82	27,714.82
Group 1	0026994402	294,000.00	0.000 %	MA	80.00	360	262,242.37	09/30/2020	26,224.24	26,224.24
Group 1	0026996754	178,000.00	0.000 %	CA	65.00	360	157,961.39	09/30/2020	15,796.14	15,796.14
Group 1	0026997983	171,000.00	0.000 %	NY	75.00	360	152,012.04	09/30/2020	15,201.20	15,201.20
Group 1	0026998055	98,000.00	0.000 %	IL	80.00	360	85,900.06	09/30/2020	8,590.01	8,590.01
Group 1	0026998268	278,000.00	0.000 %	PA	77.00	360	248,879.07	09/30/2020	24,887.91	24,887.91
Group 1	0026998767	330,000.00	0.000 %	NH	80.00	360	295,432.63	09/30/2020	29,543.26	29,543.26
Group 1	0026999282	176,000.00	0.000 %	CA	75.00	360	157,000.69	09/30/2020	15,700.07	15,700.07
Group 1	0027000012	417,000.00	0.000 %	SC	61.00	360	383,109.81	09/30/2020	38,310.98	38,310.98
Group 1	0027001206	102,000.00	0.000 %	MD	64.00	360	89,632.04	09/30/2020	8,963.20	8,963.20
Group 1	0027001219	331,000.00	0.000 %	CA	75.00	360	291,952.93	09/30/2020	29,195.29	29,195.29
Group 1	0027001353	224,000.00	0.000 %	IL	80.00	360	198,687.39	09/30/2020	19,868.74	19,868.74
Group 1	0027001386	417,000.00	0.000 %	MS	67.00	360	369,877.79	09/30/2020	36,987.78	36,987.78
Group 1	0027001620	417,000.00	0.000 %	NY	77.00	360	369,706.89	09/30/2020	36,970.69	36,970.69
Group 1	0027004874	76,000.00	0.000 %	MD	80.00	360	66,823.10	09/30/2020	6,682.31	6,682.31
Group 1	0027011933	134,000.00	0.000 %	CA	80.00	360	120,978.83	09/30/2020	12,097.88	12,097.88
Group 1	0027019638	108,000.00	0.000 %	IN	77.00	360	96,902.03	09/30/2020	9,690.20	9,690.20
Group 1	0027020231	299,000.00	0.000 %	OH	70.00	360	265,974.75	09/30/2020	26,597.47	26,597.47
Group 1	0027023536	188,000.00	0.000 %	NY	73.00	360	177,898.95	09/30/2020	17,789.89	17,789.89
Group 1	0027024222	227,000.00	0.000 %	CA	70.00	360	201,068.55	09/30/2020	20,106.85	20,106.85
Group 1	0027024869	102,000.00	0.000 %	FL	80.00	360	90,598.08	09/30/2020	9,059.81	9,059.81
Group 1	0027025740	417,000.00	0.000 %	TN	64.00	360	368,708.12	09/30/2020	36,870.81	36,870.81
Group 1	0027027596	262,000.00	0.000 %	IL	76.00	360	232,621.76	09/30/2020	23,262.18	23,262.18
Group 1	0027030128	100,000.00	0.000 %	NJ	80.00	360	88,190.42	09/30/2020	8,819.04	8,819.04
Group 1	0027032839	288,000.00	0.000 %	NY	80.00	360	257,607.09	09/30/2020	25,760.71	25,760.71
Group 1	0027033161	346,000.00	0.000 %	NY	74.00	360	316,929.12	09/30/2020	31,692.91	31,692.91
Group 1	0027039112	152,000.00	0.000 %	FL	80.00	360	132,629.96	09/30/2020	13,263.00	13,263.00
Group 1	0027040312	476,000.00	0.000 %	NY	80.00	360	421,753.39	09/30/2020	42,175.34	42,175.34
Group 1	0027043185	143,000.00	0.000 %	PA	75.00	360	120,331.21	09/30/2020	12,033.12	12,033.12

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: 26-Oct-2020
09-Oct-2020 10:15:36 AM

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0027043992	147,000.00	0.000 %	IL	75.00	360	106,934.86	09/30/2020	10,693.49	10,693.49
Group 1	0027049382	700,000.00	0.000 %	CA	70.00	360	621,085.79	09/30/2020	62,108.58	62,108.58
Group 1	0027051771	234,000.00	0.000 %	MN	66.00	360	214,790.78	09/30/2020	21,479.08	21,479.08
Group 1	0027051829	580,000.00	0.000 %	HI	77.00	360	516,425.38	09/30/2020	51,642.54	51,642.54
Group 1	0027051947	160,000.00	0.000 %	IA	80.00	360	143,576.62	09/30/2020	14,357.66	14,357.66
Group 1	0027051958	372,000.00	0.000 %	TX	80.00	360	334,786.44	09/30/2020	33,478.64	33,478.64
Group 1	0027055571	106,000.00	0.000 %	TN	72.00	360	90,816.29	09/30/2020	9,081.63	9,081.63
Group 1	0027057697	276,000.00	0.000 %	LA	63.00	360	243,061.86	09/30/2020	24,306.19	24,306.19
Group 1	0027062269	203,000.00	0.000 %	KY	75.00	360	175,478.47	09/30/2020	17,547.85	17,547.85
Group 1	0027063511	129,000.00	0.000 %	PA	75.00	360	115,174.86	09/30/2020	11,517.49	11,517.49
Group 1	0027064232	94,000.00	0.000 %	MD	75.00	360	83,505.56	09/30/2020	8,350.56	8,350.56
Group 1	0027066423	238,000.00	0.000 %	WA	75.00	360	213,319.44	09/30/2020	21,331.94	21,331.94
Group 1	0027068169	376,000.00	0.000 %	CA	80.00	360	331,352.75	09/30/2020	33,135.27	33,135.27
Group 1	0027071820	49,000.00	0.000 %	WI	75.00	360	43,643.39	09/30/2020	4,364.34	4,364.34
Group 1	0027075460	71,000.00	0.000 %	UT	72.00	360	63,676.66	09/30/2020	6,367.67	6,367.67
Group 1	0027075893	585,000.00	0.000 %	CA	75.00	360	519,840.65	09/30/2020	51,984.06	51,984.06
Group 1	0027077103	149,000.00	0.000 %	FL	80.00	360	133,440.36	09/30/2020	13,344.04	13,344.04
Group 1	0027078542	220,000.00	0.000 %	CA	70.00	360	194,962.26	09/30/2020	19,496.23	19,496.23
Group 1	0027079188	417,000.00	0.000 %	CO	70.00	360	373,153.61	09/30/2020	37,315.36	37,315.36
Group 1	0027079495	264,000.00	0.000 %	UT	80.00	360	226,554.73	09/30/2020	22,655.47	22,655.47
Group 1	0027080917	264,000.00	0.000 %	NY	80.00	360	237,545.86	09/30/2020	23,754.59	23,754.59
Group 1	0027081610	147,000.00	0.000 %	LA	75.00	360	130,522.41	09/30/2020	13,052.24	13,052.24
Group 1	0027081950	109,000.00	0.000 %	AZ	75.00	360	96,919.36	09/30/2020	9,691.94	9,691.94
Group 1	0027084616	150,000.00	0.000 %	AZ	67.00	360	134,404.41	09/30/2020	13,440.44	13,440.44
Group 1	0027087075	315,000.00	0.000 %	TX	78.00	360	276,902.43	09/30/2020	27,690.24	27,690.24
Group 1	0027088732	176,000.00	0.000 %	NY	80.00	360	156,642.39	09/30/2020	15,664.24	15,664.24
Group 1	0027090846	225,000.00	0.000 %	TX	80.00	360	182,751.25	09/30/2020	18,275.12	18,275.12
Group 1	0027092908	196,000.00	0.000 %	TX	80.00	360	173,719.26	09/30/2020	17,371.93	17,371.93
Group 1	0027093189	417,000.00	0.000 %	GA	79.00	360	369,701.00	09/30/2020	36,970.10	36,970.10
Group 1	0027093377	186,000.00	0.000 %	CA	78.00	360	164,280.49	09/30/2020	16,428.05	16,428.05
Group 1	0027094536	225,000.00	0.000 %	CT	65.00	360	198,338.48	09/30/2020	19,833.85	19,833.85
Group 1	0027097275	123,000.00	0.000 %	TX	70.00	360	110,554.72	09/30/2020	11,055.47	11,055.47
Group 1	0027101476	112,000.00	0.000 %	NV	80.00	360	99,685.51	09/30/2020	9,968.55	9,968.55

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: 26-Oct-2020
09-Oct-2020 10:15:36 AM

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0027103914	319,000.00	0.000 %	MA	75.00	360	300,412.41	09/30/2020	30,041.24	30,041.24
Group 2	0026868670	417,000.00	0.000 %	IL	85.00	360	365,384.07	09/30/2020	36,538.41	36,538.41
Group 2	0026872711	113,000.00	0.000 %	CA	85.00	360	100,021.13	09/30/2020	10,002.11	10,002.11
Group 2	0026873450	152,000.00	0.000 %	PA	95.00	360	134,413.90	09/30/2020	13,441.39	13,441.39
Group 2	0026879186	182,000.00	0.000 %	FL	93.00	360	164,986.14	09/30/2020	16,498.61	16,498.61
Group 2	0026882835	355,000.00	0.000 %	NC	97.00	360	312,956.34	09/30/2020	31,295.63	31,295.63
Group 2	0026883806	295,000.00	0.000 %	FL	90.00	360	258,386.21	09/30/2020	25,838.62	25,838.62
Group 2	0026886317	98,000.00	0.000 %	OH	90.00	360	84,854.12	09/30/2020	8,485.41	8,485.41
Group 2	0026889327	225,000.00	0.000 %	PA	90.00	360	199,177.91	09/30/2020	19,917.79	19,917.79
Group 2	0026890163	230,000.00	0.000 %	WA	85.00	360	203,489.94	09/30/2020	20,348.99	20,348.99
Group 2	0026890708	206,000.00	0.000 %	SC	90.00	360	180,680.80	09/30/2020	18,068.08	18,068.08
Group 2	0026890741	318,000.00	0.000 %	PA	97.00	360	290,974.82	09/30/2020	29,097.48	29,097.48
Group 2	0026892621	181,000.00	0.000 %	NY	95.00	360	160,967.52	09/30/2020	16,096.75	16,096.75
Group 2	0026895724	200,000.00	0.000 %	NJ	95.00	360	176,447.38	09/30/2020	17,644.74	17,644.74
Group 2	0026896028	251,000.00	0.000 %	TX	92.00	360	229,684.25	09/30/2020	22,968.42	22,968.42
Group 2	0026897789	143,000.00	0.000 %	MN	95.00	360	135,323.76	09/30/2020	13,532.38	13,532.38
Group 2	0026902565	203,000.00	0.000 %	PA	90.00	360	174,946.27	09/30/2020	17,494.63	17,494.63
Group 2	0026903764	176,000.00	0.000 %	TX	86.00	360	156,397.69	09/30/2020	15,639.77	15,639.77
Group 2	0026904084	279,000.00	0.000 %	TX	95.00	360	200,276.88	09/30/2020	20,027.69	20,027.69
Group 2	0026904311	120,000.00	0.000 %	NJ	90.00	360	106,626.18	09/30/2020	10,662.62	10,662.62
Group 2	0026906981	151,000.00	0.000 %	MN	93.00	360	134,315.54	09/30/2020	13,431.55	13,431.55
Group 2	0026907614	251,000.00	0.000 %	NY	90.00	360	223,700.10	09/30/2020	22,370.01	22,370.01
Group 2	0026909455	212,000.00	0.000 %	CA	90.00	360	187,829.79	09/30/2020	18,782.98	18,782.98
Group 2	0026914749	209,000.00	0.000 %	TX	95.00	360	183,197.68	09/30/2020	18,319.77	18,319.77
Group 2	0026915765	72,000.00	0.000 %	ME	90.00	360	62,541.16	09/30/2020	6,254.12	6,254.12
Group 2	0026917617	109,000.00	0.000 %	MI	97.00	360	97,718.95	09/30/2020	9,771.89	9,771.89
Group 2	0026918980	162,000.00	0.000 %	MN	97.00	360	144,326.95	09/30/2020	14,432.69	14,432.69
Group 2	0026920221	397,000.00	0.000 %	NC	97.00	360	350,472.23	09/30/2020	35,047.22	35,047.22
Group 2	0026924814	206,000.00	0.000 %	TX	94.00	360	182,660.35	09/30/2020	18,266.03	18,266.03
Group 2	0026925579	252,000.00	0.000 %	MA	95.00	360	233,868.75	09/30/2020	23,386.87	23,386.87
Group 2	0026935174	234,000.00	0.000 %	LA	97.00	360	206,897.08	09/30/2020	20,689.71	20,689.71
Group 2	0026938896	48,000.00	0.000 %	IN	95.00	360	42,114.41	09/30/2020	4,211.44	4,211.44
Group 2	0026940018	237,000.00	0.000 %	LA	95.00	360	212,409.99	09/30/2020	21,241.00	21,241.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 26-Oct-2020
 09-Oct-2020 10:15:36 AM

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0026942463	162,000.00	0.000 %	CA	90.00	360	143,839.55	09/30/2020	14,383.95	14,383.95
Group 2	0026943043	179,000.00	0.000 %	TX	95.00	360	152,173.24	09/30/2020	15,217.32	15,217.32
Group 2	0026946227	310,000.00	0.000 %	WA	97.00	360	277,014.49	09/30/2020	27,701.45	27,701.45
Group 2	0026947765	126,000.00	0.000 %	IL	95.00	360	112,209.96	09/30/2020	11,221.00	11,221.00
Group 2	0026948812	116,000.00	0.000 %	TX	89.00	360	111,169.95	09/30/2020	11,116.99	11,116.99
Group 2	0026956325	181,000.00	0.000 %	ID	89.00	360	161,270.93	09/30/2020	16,127.09	16,127.09

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



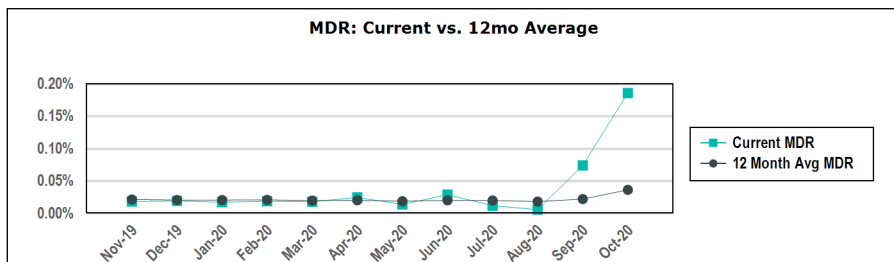
Distribution Date: 26-Oct-2020
09-Oct-2020 10:15:36 AM

Realized Loss Report - Collateral

Summary

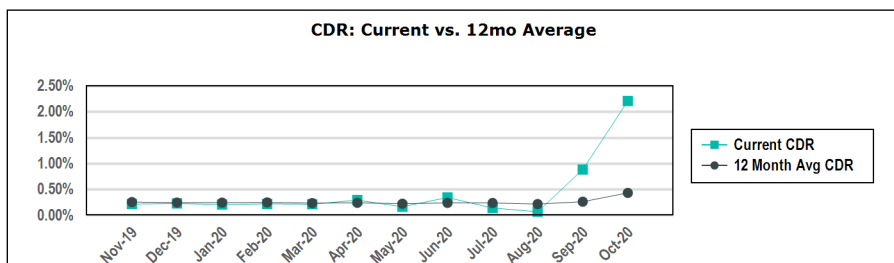
MDR

Current Month 0.186 %
3 Month Average 0.089 %
12 Month Average 0.037 %



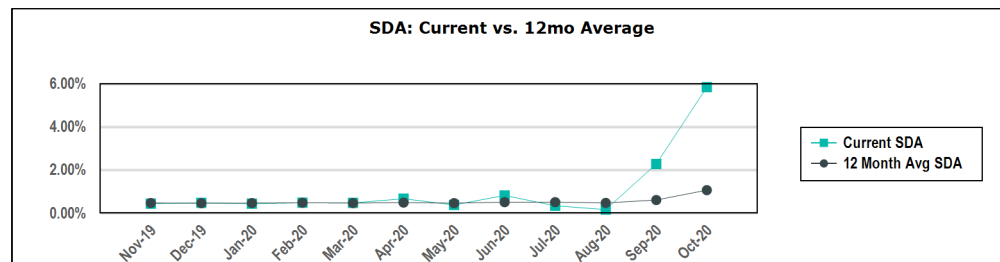
CDR

Current Month 2.213 %
3 Month Average 1.057 %
12 Month Average 0.436 %



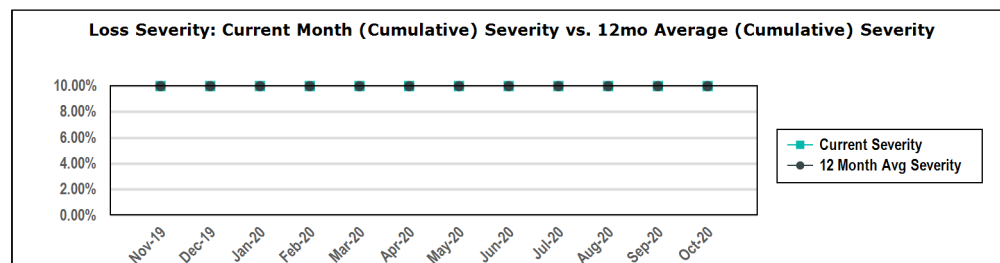
SDA

Current Month 5.858 %
3 Month Average 2.776 %
12 Month Average 1.081 %



Loss Severity

Current Month (Cumulative) 10.000 %
3 Month Average (Cumulative) 10.000 %
12 Month Average (Cumulative) 10.000 %



Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



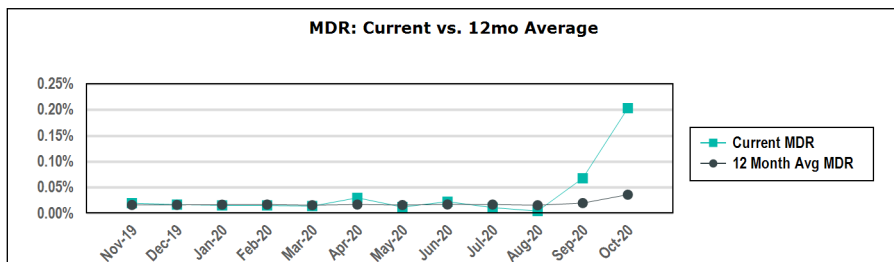
Distribution Date: 26-Oct-2020
09-Oct-2020 10:15:37 AM

Realized Loss Report - Collateral

Group 1

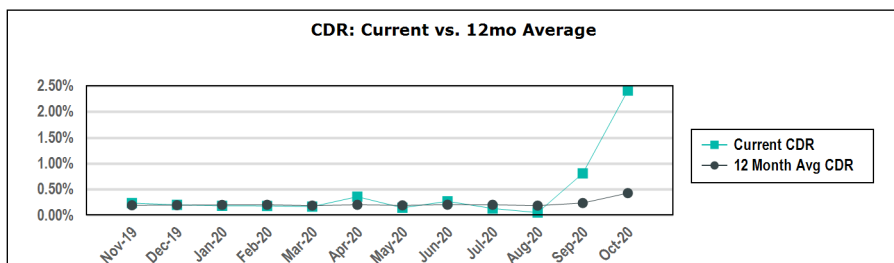
MDR

Current Month 0.203 %
3 Month Average 0.092 %
12 Month Average 0.036 %



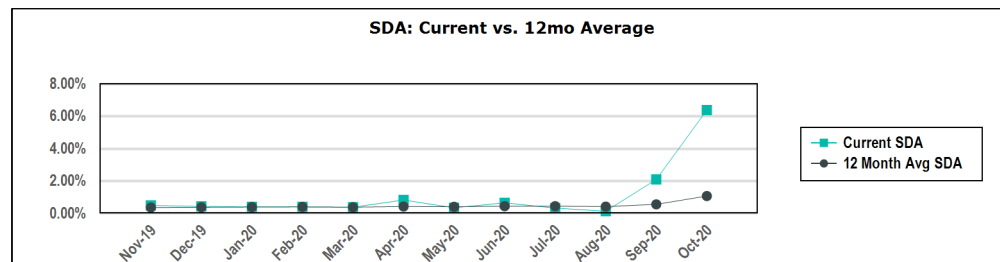
CDR

Current Month 2.414 %
3 Month Average 1.094 %
12 Month Average 0.432 %



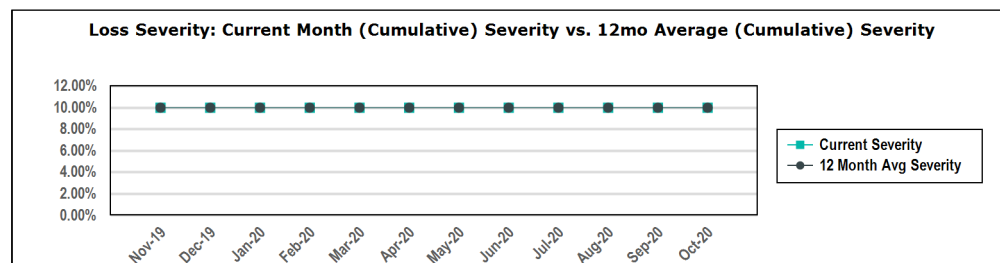
SDA

Current Month 6.394 %
3 Month Average 2.878 %
12 Month Average 1.077 %



Loss Severity

Current Month (Cumulative) 10.000 %
3 Month Average (Cumulative) 10.000 %
12 Month Average (Cumulative) 10.000 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



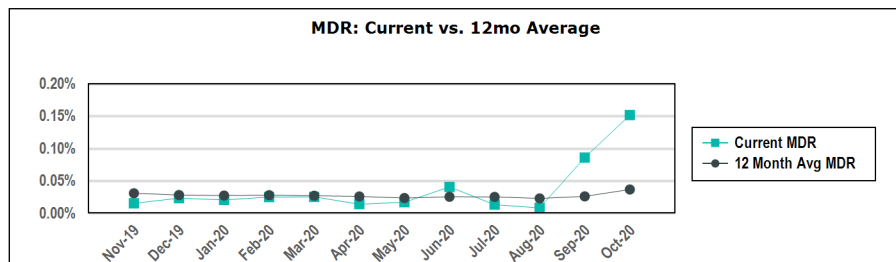
Distribution Date: 26-Oct-2020
09-Oct-2020 10:15:38 AM

Realized Loss Report - Collateral

Group 2

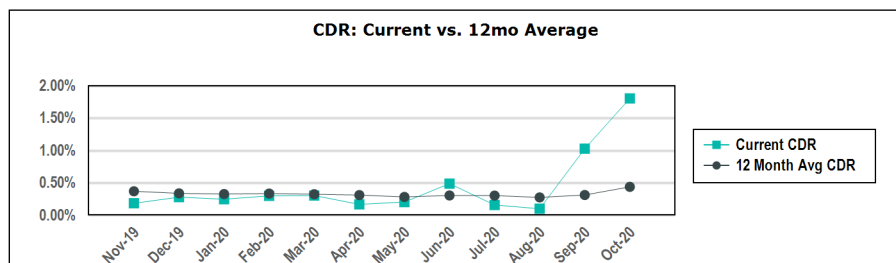
MDR

Current Month 0.152 %
3 Month Average 0.082 %
12 Month Average 0.037 %



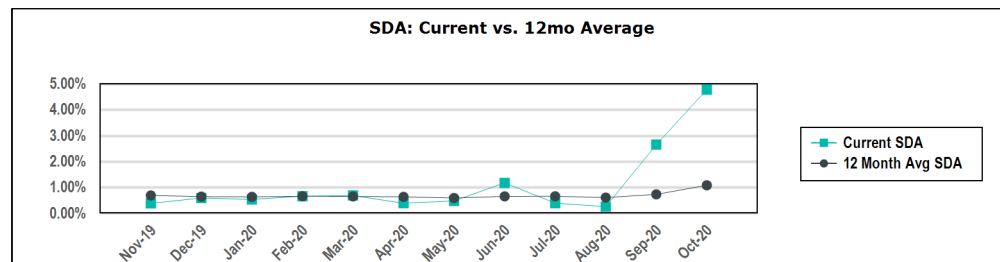
CDR

Current Month 1.809 %
3 Month Average 0.981 %
12 Month Average 0.442 %



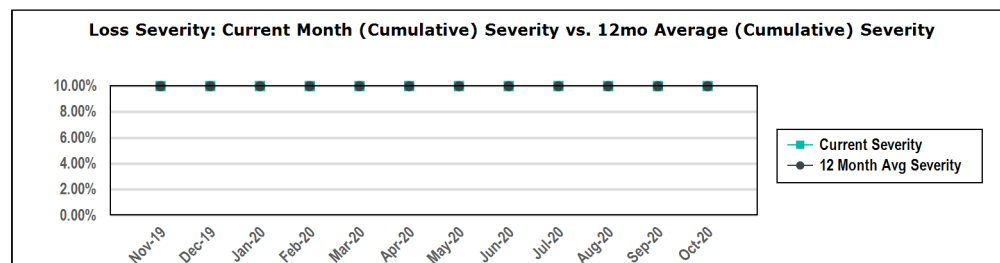
SDA

Current Month 4.786 %
3 Month Average 2.569 %
12 Month Average 1.088 %



Loss Severity

Current Month (Cumulative) 10.000 %
3 Month Average (Cumulative) 10.000 %
12 Month Average (Cumulative) 10.000 %



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: 26-Oct-2020
09-Oct-2020 10:15:38 AM

Prepayment Rates

Summary

SMM

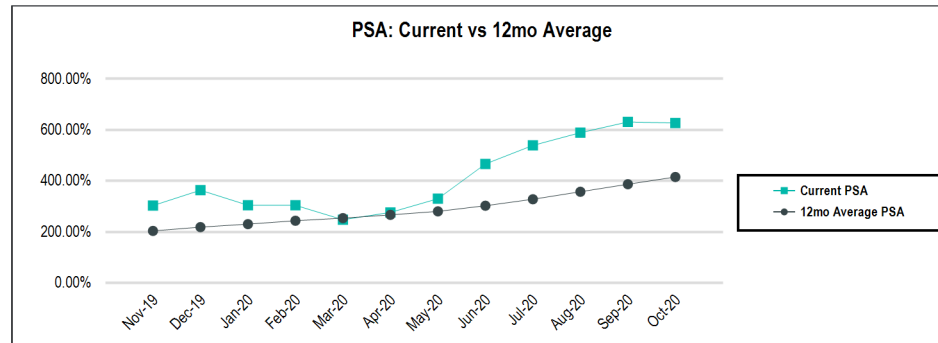
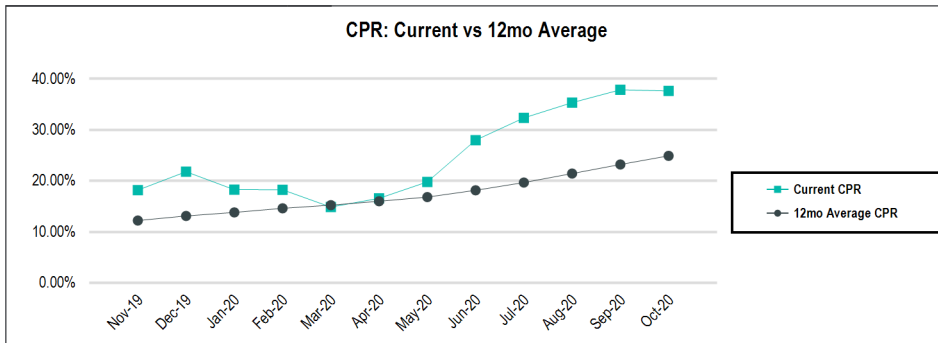
Current Month	3.857 %
3 Month Average	3.771 %
12 Month Average	2.407 %

CPR

Current Month	37.629 %
3 Month Average	36.942 %
12 Month Average	24.907 %

PSA

Current Month	627.143 %
3 Month Average	615.701 %
12 Month Average	415.113 %



Group 1

SMM

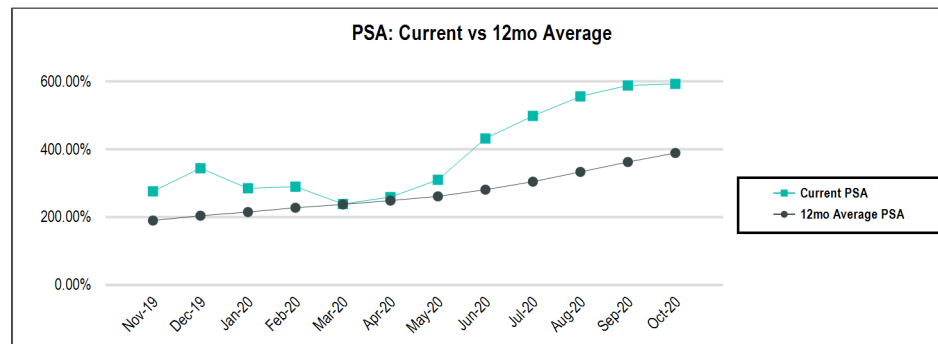
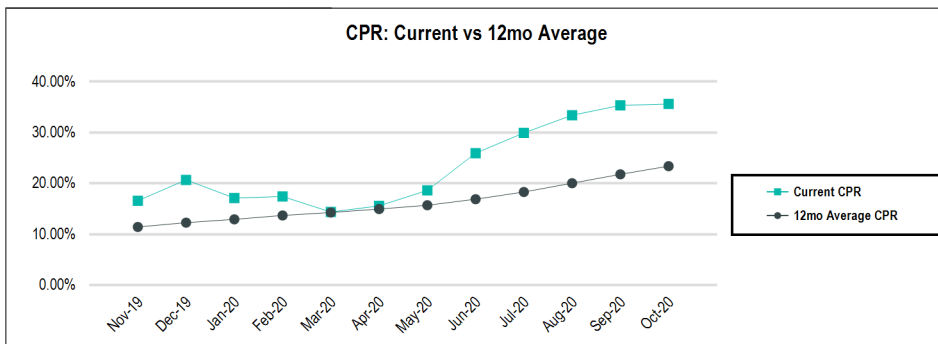
Current Month	3.602 %
3 Month Average	3.500 %
12 Month Average	2.235 %

CPR

Current Month	35.613 %
3 Month Average	34.781 %
12 Month Average	23.379 %

PSA

Current Month	593.554 %
3 Month Average	579.683 %
12 Month Average	389.642 %



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: 26-Oct-2020
09-Oct-2020 10:15:39 AM

Prepayment Rates

Group 2

SMM

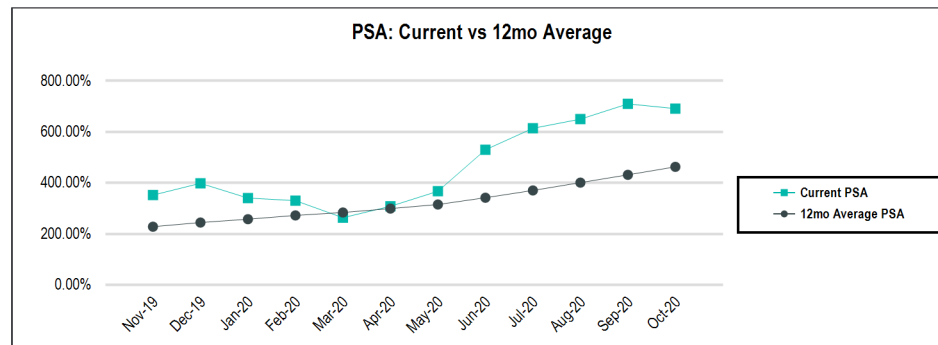
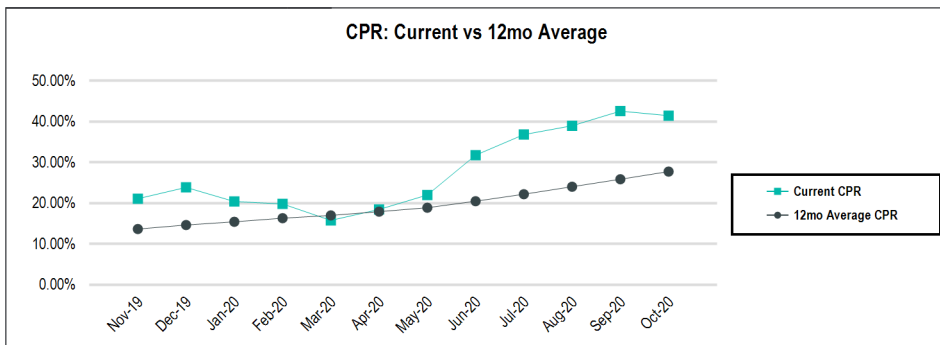
Current Month	4.367 %
3 Month Average	4.307 %
12 Month Average	2.741 %

CPR

Current Month	41.478 %
3 Month Average	41.021 %
12 Month Average	27.771 %

PSA

Current Month	691.301 %
3 Month Average	683.677 %
12 Month Average	462.851 %



Calculation Methodology:

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

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

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

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

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

Distribution Date: 26-Oct-2020
09-Oct-2020 10:15:40 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.