

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-Apr-2021
 08-Apr-2021 11:18:13 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	03/31/2021	0.00000 %	6,623,774,964.83	0.00	252,488,108.10	0.00	6,371,286,856.72	252,488,108.10	0.00
1M-1	30711XAS3	04/23/2021	1.60863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	03/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAT1	04/23/2021	4.40863 %	150,307,898.40	589,023.92	8,542,925.64	0.00	141,764,972.76	9,131,949.56	0.00
1M-2H	NA	03/31/2021	0.00000 %	8,013,099.68	0.00	455,433.92	0.00	7,557,665.76	455,433.92	0.00
1B-H	NA	03/31/2021	0.00000 %	87,383,197.38	0.00	0.00	(1,094,776.57)	88,477,973.95	0.00	37,076,726.05
2A-H	NA	03/31/2021	0.00000 %	3,176,060,107.23	0.00	134,186,076.42	0.00	3,041,874,030.81	134,186,076.42	0.00
2M-1	30711XAU8	04/23/2021	1.60863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	03/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAV6	04/23/2021	4.65863 %	22,453,160.06	92,978.64	4,843,836.38	0.00	17,609,323.68	4,936,815.02	0.00
2M-2H	NA	03/31/2021	0.00000 %	1,190,558.99	0.00	256,840.15	0.00	933,718.84	256,840.15	0.00
2B-H	NA	03/31/2021	0.00000 %	103,199,994.02	0.00	0.00	(350,255.63)	103,550,249.65	0.00	28,077,765.35
Totals				10,172,382,980.59	682,002.56	400,773,220.61	(1,445,032.20)	9,773,054,792.17	401,455,223.17	65,154,491.40

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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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	6,623,774,964.83	15,585,845.49	236,902,262.62	0.00	0.00	252,488,108.10	6,371,286,856.72	0.21034242	252,488,108.10
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	150,307,898.40	548,884.10	7,994,041.54	0.00	0.00	8,542,925.64	141,764,972.76	0.27184079	8,542,925.64
1M-2H	27,801,809.00	8,013,099.68	29,261.69	426,172.23	0.00	0.00	455,433.92	7,557,665.76	0.27184079	455,433.92
1B-H	125,554,700.00	87,383,197.38	0.00	0.00	0.00	(1,094,776.57)	(1,094,776.57)	88,477,973.95	0.70469663	0.00
2A-H	18,098,852,025.00	3,176,060,107.23	7,141,141.05	127,044,935.37	0.00	0.00	134,186,076.42	3,041,874,030.81	0.16807000	134,186,076.42
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	22,453,160.06	270,837.96	4,572,998.43	0.00	0.00	4,843,836.38	17,609,323.68	0.04695820	4,843,836.38
2M-2H	19,884,044.00	1,190,558.99	14,360.94	242,479.21	0.00	0.00	256,840.15	933,718.84	0.04695820	256,840.15
2B-H	131,628,015.00	103,199,994.02	0.00	0.00	0.00	(350,255.63)	(350,255.63)	103,550,249.65	0.78668853	0.00
Totals	50,192,676,912.00	10,172,382,980.59	23,590,331.23	377,182,889.40	0.00	(1,445,032.20)	399,328,188.41	9,773,054,792.17	0.19471077	400,773,220.61

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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	218.67809168	0.51455295	7.82111937	0.00000000	0.00000000	8.33567232	210.34241936	0.21034242	8.33567232
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	288.22224046	1.05251026	15.32893872	0.00000000	0.00000000	16.38144897	271.84079149	0.27184079	16.38144897
1M-2H	27,801,809.00	288.22224050	1.05251029	15.32893885	0.00000000	0.00000000	16.38144914	271.84079137	0.27184079	16.38144914
1B-H	125,554,700.00	695.97711101	0.00000000	0.00000000	0.00000000	(8.71951882)	(8.71951882)	704.69662984	0.70469663	0.00000000
2A-H	18,098,852,025.00	175.48406401	0.39456320	7.01950241	0.00000000	0.00000000	7.41406561	168.06999840	0.16807000	7.41406561
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	59.87509349	0.72223456	12.19466248	0.00000000	0.00000000	12.91689701	46.95819648	0.04695820	12.91689701
2M-2H	19,884,044.00	59.87509332	0.72223437	12.19466272	0.00000000	0.00000000	12.91689709	46.95819623	0.04695820	12.91689709
2B-H	131,628,015.00	784.02757969	0.00000000	0.00000000	0.00000000	(2.66095048)	(2.66095048)	786.68853017	0.78668853	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 %	6,623,774,964.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,371,286,856.72
1M-1	N/A	N/A	1.60863 %	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	03/25/21 - 04/25/21	32	4.40863 %	150,307,898.40	589,023.92	0.00	0.00	0.00	0.00	589,023.92	0.00	141,764,972.76
1M-2H	N/A	N/A	0.00000 %	8,013,099.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,557,665.76
1B-H	N/A	N/A	0.00000 %	87,383,197.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	88,477,973.95
2A-H	N/A	N/A	0.00000 %	3,176,060,107.23	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,041,874,030.81
2M-1	N/A	N/A	1.60863 %	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	03/25/21 - 04/25/21	32	4.65863 %	22,453,160.06	92,978.64	0.00	0.00	0.00	0.00	92,978.64	0.00	17,609,323.68
2M-2H	N/A	N/A	0.00000 %	1,190,558.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	933,718.84
2B-H	N/A	N/A	0.00000 %	103,199,994.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,550,249.65
Totals					682,002.56	0.00	0.00	0.00	0.00	682,002.56	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 %	218.67809168	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	210.34241936
1M-1	402,500,000.00	1.60863 %	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	4.40863 %	288.22224046	1.12948019	0.00000000	0.00000000	0.00000000	0.00000000	1.12948019	0.00000000	271.84079149
1M-2H	27,801,809.00	0.00000 %	288.22224050	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	271.84079137
1B-H	125,554,700.00	0.00000 %	695.97711101	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	704.69662984
2A-H	18,098,852,025.00	0.00000 %	175.48406401	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	168.06999840
2M-1	169,500,000.00	1.60863 %	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	4.65863 %	59.87509349	0.24794304	0.00000000	0.00000000	0.00000000	0.00000000	0.24794304	0.00000000	46.95819648
2M-2H	19,884,044.00	0.00000 %	59.87509332	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	46.95819623
2B-H	131,628,015.00	0.00000 %	784.02757969	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	786.68853017

(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	12,642,899.04
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	1,445,032.20
Total Deposits	14,087,931.24
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	14,068,764.58
Total Withdrawals (Pool Distribution Amount)	14,087,931.24
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	0.108630%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	260,391,691.09
Total Principal Reduction Cumulative	24,779,587,338.79
Scheduled Principal Current	16,163,991.28
Scheduled Principal Cumulative	2,159,103,382.98
Unscheduled Principal Current	245,322,476.38
Unscheduled Principal Cumulative	22,583,407,229.76
Senior Reduction Amount	252,488,108.10
Subordinate Reduction Amount	8,998,359.56
Calculated Recovery Principal Amount	9,907,355.66
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,094,776.57
Group 2	
Total Principal Reduction Current	138,936,497.32
Total Principal Reduction Cumulative	15,640,034,781.02
Scheduled Principal Current	7,426,339.95
Scheduled Principal Cumulative	1,176,667,083.00
Unscheduled Principal Current	131,860,413.00
Unscheduled Principal Cumulative	14,435,289,932.67
Senior Reduction Amount	134,186,076.42
Subordinate Reduction Amount	5,100,676.53
Calculated Recovery Principal Amount	6,469,417.69
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	350,255.63
Informational Reporting	
Group 1	
At Issuance Loan Count	146212
Period Beginning Loan Count	44367
Period Reference Pool Removal Loan Count	1399
Period Ending Loan Count	43024

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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	6,609,087,469.79
Period PIF Loan Count Current	1346
PIF Loan Count Cumulative	101227
Period PIF Loan UPB Current	241,368,955.63
PIF Loan UPB Cumulative	21,498,207,564.74
Period Partial Prepayment Amount	(5,057,108.75)
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	53
D180 Credit Event Loan Count Cumulative	1808
D180 Credit Event Actual Balance Curr	8,812,579.09
D180 Credit Event Actual Balance Cum	341,176,930.39
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	69
Reversed Credit Event Loan Count Cumulative	270
Reversed Credit Event Amount Current	14,286,461.80
Reversed Credit Event Amount Cumulative	57,152,281.41
Credit Event Amount Current	8,812,579.09
Credit Event Amount Cumulative	342,327,008.02
Total Active Modified Loan Count	227
Total Active Modified Loan UPB	34,571,387.55
Group 2	
At Issuance Loan Count	88416
Period Beginning Loan Count	21320
Period Reference Pool Removal Loan Count	770
Period Ending Loan Count	20583
UPB at Origination	19,272,882,000.00
UPB at Issuance	18,804,002,104.35
UPB Actual Current	3,163,967,323.33

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	734
PIF Loan Count Cumulative	66515
Period PIF Loan UPB Current	130,245,592.68
PIF Loan UPB Cumulative	13,993,769,134.27
Period Partial Prepayment Amount	(4,408,515.21)
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	36
D180 Credit Event Loan Count Cumulative	1241
D180 Credit Event Actual Balance Curr	6,121,406.42
D180 Credit Event Actual Balance Cum	232,070,132.94
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	38
Reversed Credit Event Loan Count Cumulative	158
Reversed Credit Event Amount Current	7,872,684.67
Reversed Credit Event Amount Cumulative	30,891,282.31
Credit Event Amount Current	6,121,406.42
Credit Event Amount Cumulative	234,408,838.22
Total Active Modified Loan Count	215
Total Active Modified Loan UPB	38,682,637.07
Structural Reporting	
Group 1	
Senior Percentage	96.423249%
Subordinate Percentage	3.576751%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 2%]	0.017439%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.090607%
Prior Cum Net Credit Event Percentage	1.108046%
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	96.159630%
Subordinate Percentage	3.840370%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.009313%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.246590%
Prior Cum Net Credit Event Percentage	1.255903%
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 %	3.580000 %	3.600000 %
1M-1	0.00	0.00	2.150000 %	3.580000 %	3.600000 %
1M-1H	0.00	0.00	2.150000 %	3.580000 %	3.600000 %
1M-2	0.00	0.00	0.400000 %	1.270000 %	1.340000 %
1M-2H	0.00	0.00	0.400000 %	1.270000 %	1.340000 %
1B-H	0.00	1,094,776.57	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	3.840000 %	3.860000 %
2M-1	0.00	0.00	2.800000 %	3.840000 %	3.860000 %
2M-1H	0.00	0.00	2.800000 %	3.840000 %	3.860000 %
2M-2	0.00	0.00	0.700000 %	3.120000 %	3.270000 %
2M-2H	0.00	0.00	0.700000 %	3.120000 %	3.270000 %
2B-H	0.00	350,255.63	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

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Connecticut Avenue Securities

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	765	119,562,720.83	1.202698 %	1.223391 %
60 Days	194	31,340,972.60	0.304998 %	0.320688 %
90 Days	160	26,647,841.63	0.251545 %	0.272666 %
120 Days	99	15,981,098.98	0.155643 %	0.163522 %
150 Days	118	19,864,273.04	0.185514 %	0.203256 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1336	213,396,907.08	2.100398 %	2.183523 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	495	75,663,537.35	1.150521 %	1.144841 %
60 Days	118	17,763,335.38	0.274266 %	0.268771 %
90 Days	97	16,090,797.71	0.225456 %	0.243465 %
120 Days	67	10,756,448.07	0.155727 %	0.162752 %
150 Days	67	11,577,299.28	0.155727 %	0.175172 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	844	131,851,417.79	1.961696 %	1.995002 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	270	43,899,183.48	1.311762 %	1.387473 %
60 Days	76	13,577,637.22	0.369237 %	0.429133 %
90 Days	63	10,557,043.92	0.306078 %	0.333665 %
120 Days	32	5,224,650.91	0.155468 %	0.165130 %
150 Days	51	8,286,973.76	0.247777 %	0.261917 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	492	81,545,489.29	2.390322 %	2.577318 %

Connecticut Avenue Securities

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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	66	11,114,076.87	1,302,216.28	0.020 %	56	12,360,582.06	(2,396,992.85)	(0.036 %)	122	23,474,658.93	(1,094,776.57)	(0.017 %)
Group 2	41	7,270,732.52	993,967.20	0.031 %	33	6,932,686.36	(1,344,222.83)	(0.042 %)	74	14,203,418.88	(350,255.63)	(0.011 %)
Total	107	18,384,809.39	2,296,183.48	0.023 %	89	19,293,268.42	(3,741,215.68)	(0.038 %)	196	37,678,077.81	(1,445,032.20)	(0.015 %)

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	0026957449	530,000.00	0.000 %	CA	65.00	360	448,084.26	03/31/2021	89,616.85	89,616.85
Group 1	0026958796	488,000.00	0.000 %	HI	74.00	360	426,982.62	03/31/2021	85,396.52	85,396.52
Group 1	0026959424	114,000.00	0.000 %	PA	80.00	360	108,646.54	03/31/2021	21,729.31	21,729.31
Group 1	0026961333	180,000.00	4.625 %	FL	80.00	360	163,351.15	Active	(31,660.60)	0.00
Group 1	0026961565	300,000.00	0.000 %	CA	69.00	360	261,078.37	03/31/2021	52,215.67	52,215.67
Group 1	0026961651	417,000.00	4.500 %	FL	68.00	360	342,438.41	Active	(65,525.60)	(18,951.43)
Group 1	0026962080	295,000.00	4.250 %	UT	75.00	360	269,235.67	Active	(51,570.04)	(25,785.02)
Group 1	0026962954	108,000.00	3.500 %	RI	80.00	360	97,056.87	Active	(18,581.57)	(9,290.79)
Group 1	0026964610	34,000.00	0.000 %	FL	75.00	360	29,437.48	03/31/2021	5,887.50	5,887.50
Group 1	0026965113	160,000.00	0.000 %	WI	71.00	360	136,079.34	03/31/2021	27,215.87	27,215.87
Group 1	0026965334	396,000.00	4.000 %	NY	80.00	360	366,666.80	Active	(68,906.27)	(34,453.14)
Group 1	0026968887	483,000.00	4.375 %	CA	80.00	360	437,686.73	Active	(84,659.31)	(42,329.65)
Group 1	0026969597	156,000.00	0.000 %	AL	80.00	360	134,998.30	03/31/2021	26,999.66	26,999.66
Group 1	0026969908	155,000.00	0.000 %	CA	76.00	360	18,548.89	03/31/2021	3,709.78	3,709.78
Group 1	0026969948	162,000.00	0.000 %	KY	75.00	360	141,736.32	03/31/2021	28,347.26	28,347.26
Group 1	0026970583	104,000.00	0.000 %	AR	80.00	360	88,359.52	03/31/2021	17,671.90	17,671.90
Group 1	0026970689	86,000.00	0.000 %	TX	66.00	360	72,511.52	03/31/2021	14,502.30	14,502.30
Group 1	0026970866	108,000.00	0.000 %	NY	80.00	360	94,813.07	12/31/2020	(18,962.61)	0.00
Group 1	0026972967	138,000.00	3.875 %	MI	73.00	360	125,087.07	Active	(23,816.34)	(11,908.17)
Group 1	0026973409	151,000.00	0.000 %	TX	75.00	360	132,314.24	03/31/2021	26,462.85	26,462.85

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 26-Apr-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	0026973973	106,000.00	3.625 %	IA	80.00	360	78,438.80	Active	(15,038.24)	(4,349.38)
Group 1	0026975292	237,000.00	4.125 %	CA	73.00	360	214,995.07	Active	(41,262.54)	(20,631.27)
Group 1	0026977304	392,000.00	4.625 %	CA	65.00	360	358,311.65	Active	(69,162.91)	(34,581.46)
Group 1	0026977548	188,000.00	4.750 %	CA	80.00	360	174,261.10	Active	(33,183.76)	(16,591.88)
Group 1	0026980473	151,000.00	0.000 %	TX	80.00	360	103,431.29	03/31/2021	20,686.26	20,686.26
Group 1	0026980812	368,000.00	0.000 %	FL	80.00	360	316,410.59	03/31/2021	63,282.12	63,282.12
Group 1	0026981976	400,000.00	0.000 %	TX	80.00	360	339,241.01	03/31/2021	67,848.20	67,848.20
Group 1	0026982040	126,000.00	0.000 %	GA	80.00	360	110,227.50	03/31/2021	22,045.50	22,045.50
Group 1	0026982369	116,000.00	4.750 %	NV	75.00	360	106,844.07	Active	(20,410.55)	(5,903.18)
Group 1	0026982631	316,000.00	0.000 %	OR	76.00	360	279,587.49	03/31/2021	55,917.50	55,917.50
Group 1	0026984682	356,000.00	4.500 %	DE	80.00	360	287,879.48	Active	(59,015.31)	(17,068.51)
Group 1	0026989225	49,000.00	0.000 %	FL	80.00	360	43,107.12	03/31/2021	8,621.42	8,621.42
Group 1	0026989636	162,000.00	4.625 %	NY	80.00	360	141,382.78	Active	(27,280.13)	(13,640.06)
Group 1	0026990777	131,000.00	4.125 %	CO	80.00	360	111,384.74	Active	(22,656.15)	(11,328.08)
Group 1	0026991723	90,000.00	0.000 %	IL	65.00	360	78,852.20	03/31/2021	15,770.44	15,770.44
Group 1	0026993585	114,000.00	5.000 %	IL	80.00	360	95,634.95	Active	(19,580.54)	(9,790.27)
Group 1	0026994316	412,000.00	4.625 %	NY	75.00	360	378,494.87	Active	(72,616.02)	(36,308.01)
Group 1	0026997143	130,000.00	0.000 %	PA	80.00	360	114,480.91	03/31/2021	22,896.18	22,896.18
Group 1	0026998804	260,000.00	4.125 %	MD	75.00	360	217,166.82	Active	(44,540.28)	(22,270.14)
Group 1	0026999237	347,000.00	4.125 %	VI	69.00	360	326,425.58	Active	(63,484.04)	(31,742.04)
Group 1	0027002028	417,000.00	4.375 %	IL	63.00	360	357,021.05	Active	(70,000.94)	(20,245.80)
Group 1	0027003278	124,000.00	3.750 %	TN	73.00	360	109,527.60	Active	(21,296.68)	(10,648.34)
Group 1	0027004637	63,000.00	0.000 %	PA	70.00	360	55,479.11	03/31/2021	11,095.82	11,095.82
Group 1	0027005110	124,000.00	5.500 %	AZ	75.00	360	115,950.99	Active	(22,216.80)	(11,108.40)
Group 1	0027005871	160,000.00	4.875 %	FL	79.00	360	145,288.66	Active	(28,198.95)	0.00
Group 1	0027008489	183,000.00	4.750 %	KY	77.00	360	168,269.53	Active	(32,445.85)	(16,222.93)
Group 1	0027011093	98,000.00	5.250 %	FL	75.00	360	72,761.94	Active	(13,709.15)	(6,854.58)
Group 1	0027011193	104,000.00	4.000 %	NC	70.00	360	87,846.65	Active	(17,104.37)	(4,946.95)
Group 1	0027012468	144,000.00	4.375 %	VA	65.00	360	123,220.05	Active	(25,219.28)	(12,609.64)
Group 1	0027012716	118,000.00	0.000 %	TX	80.00	360	100,246.51	03/31/2021	20,049.30	20,049.30
Group 1	0027012784	128,000.00	0.000 %	ID	80.00	360	110,743.03	03/31/2021	22,148.61	22,148.61
Group 1	0027015200	385,000.00	0.000 %	CA	77.00	360	331,967.87	12/31/2020	(66,393.57)	0.00
Group 1	0027015208	520,000.00	4.625 %	CA	65.00	360	461,756.20	Active	(90,869.57)	(45,434.78)

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Credit-Linked Notes

Series 2015-C01



Distribution Date: 26-Apr-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	0027015585	97,000.00	0.000 %	TX	75.00	360	86,714.26	03/31/2021	17,342.85	17,342.85
Group 1	0027017889	406,000.00	0.000 %	CA	64.00	360	339,635.03	03/31/2021	67,927.01	67,927.01
Group 1	0027019452	360,000.00	5.000 %	CA	75.00	360	319,151.27	Active	(62,783.99)	(31,392.00)
Group 1	0027021560	260,000.00	4.750 %	NY	80.00	360	237,264.88	Active	(45,831.96)	0.00
Group 1	0027022027	180,000.00	3.500 %	CT	80.00	360	175,943.72	Active	(33,356.75)	(16,678.37)
Group 1	0027022485	148,000.00	0.000 %	DE	80.00	360	130,000.15	03/31/2021	26,000.03	26,000.03
Group 1	0027022987	114,000.00	0.000 %	CO	80.00	360	101,020.45	03/31/2021	20,204.09	20,204.09
Group 1	0027023320	136,000.00	4.875 %	TX	80.00	360	123,184.34	Active	(24,055.21)	0.00
Group 1	0027024986	452,000.00	5.000 %	CA	80.00	360	420,218.97	Active	(80,562.39)	(23,300.40)
Group 1	0027025060	111,000.00	0.000 %	RI	75.00	360	99,856.44	11/30/2020	(19,971.29)	(5,776.13)
Group 1	0027026677	878,000.00	5.000 %	CA	65.00	360	806,574.84	Active	(156,402.22)	(78,201.11)
Group 1	0027027094	143,000.00	4.750 %	VA	69.00	360	134,034.77	Active	(25,497.88)	(12,748.94)
Group 1	0027028834	128,000.00	5.125 %	NJ	80.00	360	120,481.01	Active	(22,900.40)	(11,450.20)
Group 1	0027029836	112,000.00	0.000 %	PA	80.00	360	98,655.26	03/31/2021	19,731.05	19,731.05
Group 1	0027030649	40,000.00	3.375 %	TN	80.00	360	36,209.25	Active	(7,074.24)	0.00
Group 1	0027031621	100,000.00	0.000 %	TX	80.00	360	87,319.42	03/31/2021	17,463.88	17,463.88
Group 1	0027032787	225,000.00	4.625 %	FL	62.00	360	194,725.79	Active	(39,818.72)	(19,909.36)
Group 1	0027033097	200,000.00	0.000 %	TX	78.00	360	175,204.91	03/31/2021	35,040.98	35,040.98
Group 1	0027035980	560,000.00	0.000 %	CA	68.00	360	499,319.42	03/31/2021	99,863.88	99,863.88
Group 1	0027036025	254,000.00	0.000 %	NY	76.00	360	223,575.30	12/31/2020	(44,715.06)	0.00
Group 1	0027037899	280,000.00	4.500 %	CT	80.00	360	256,247.36	Active	(48,518.92)	(14,032.73)
Group 1	0027037948	231,000.00	4.500 %	TX	80.00	360	215,063.20	Active	(40,697.80)	(20,348.90)
Group 1	0027039268	168,000.00	4.500 %	FL	62.00	360	156,049.70	Active	(29,467.93)	(8,522.77)
Group 1	0027042861	135,000.00	0.000 %	NC	61.00	360	107,722.02	11/30/2020	(21,544.40)	(6,231.11)
Group 1	0027042954	129,000.00	%	WI	80.00	360	113,926.48	10/31/2020	(22,785.30)	(11,392.65)
Group 1	0027043025	119,000.00	0.000 %	AZ	80.00	360	100,249.23	03/31/2021	20,049.85	20,049.85
Group 1	0027044587	109,000.00	0.000 %	TX	75.00	360	98,471.19	08/31/2020	(19,694.24)	(9,847.12)
Group 1	0027044591	109,000.00	0.000 %	TX	75.00	360	98,623.51	08/31/2020	(19,724.70)	(9,862.35)
Group 1	0027046159	275,000.00	0.000 %	KY	77.00	360	242,560.57	12/31/2020	(48,512.11)	0.00
Group 1	0027046271	155,000.00	4.875 %	CA	78.00	360	143,888.82	Active	(27,560.54)	(13,780.27)
Group 1	0027049088	645,000.00	0.000 %	NJ	71.00	360	559,450.25	03/31/2021	111,890.05	111,890.05
Group 1	0027050791	68,000.00	%	PR	72.00	360	59,788.73	10/31/2020	(11,957.75)	(5,978.88)
Group 1	0027051663	626,000.00	0.000 %	CA	74.00	360	552,679.51	11/30/2020	(110,535.90)	(31,969.39)

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

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Group 1	0027051829	580,000.00	4.750 %	HI	77.00	360	536,304.58	Active	(103,285.08)	(51,642.54)
Group 1	0027053513	112,000.00	0.000 %	PA	75.00	360	96,288.59	03/31/2021	19,257.72	19,257.72
Group 1	0027054270	307,000.00	0.000 %	TX	75.00	360	262,501.47	03/31/2021	52,500.29	52,500.29
Group 1	0027055433	188,000.00	0.000 %	AL	80.00	360	165,727.47	03/31/2021	33,145.49	33,145.49
Group 1	0027055654	52,000.00	0.000 %	LA	80.00	360	43,593.40	03/31/2021	8,718.68	8,718.68
Group 1	0027056093	108,000.00	4.750 %	GA	80.00	360	89,468.76	Active	(18,273.06)	0.00
Group 1	0027060607	73,000.00	0.000 %	AR	71.00	360	63,958.43	03/31/2021	12,791.69	12,791.69
Group 1	0027061248	108,000.00	0.000 %	AL	80.00	360	94,989.09	03/31/2021	18,997.82	18,997.82
Group 1	0027061409	196,000.00	4.000 %	TN	71.00	360	174,299.97	Active	(33,957.98)	0.00
Group 1	0027061612	95,000.00	0.000 %	ID	80.00	360	84,891.74	03/31/2021	16,978.35	16,978.35
Group 1	0027061905	266,000.00	0.000 %	FL	80.00	360	235,058.88	03/31/2021	47,011.78	47,011.78
Group 1	0027063002	154,000.00	0.000 %	SC	80.00	360	91,011.13	03/31/2021	18,202.23	18,202.23
Group 1	0027063208	99,000.00	4.875 %	NE	80.00	360	89,641.71	Active	(17,525.28)	0.00
Group 1	0027063254	191,000.00	0.000 %	CA	73.00	360	168,718.78	03/31/2021	33,743.76	33,743.76
Group 1	0027063928	154,000.00	0.000 %	IL	80.00	360	133,753.37	01/31/2021	(26,750.67)	0.00
Group 1	0027064388	107,000.00	0.000 %	IL	80.00	360	86,523.96	03/31/2021	17,304.79	17,304.79
Group 1	0027067026	120,000.00	4.550 %	IL	80.00	360	100,530.56	Active	(20,557.49)	(5,945.68)
Group 1	0027069674	330,000.00	0.000 %	AK	70.00	360	286,854.21	03/31/2021	57,370.84	57,370.84
Group 1	0027072553	368,000.00	0.000 %	HI	80.00	360	327,187.93	03/31/2021	65,437.59	65,437.59
Group 1	0027072563	236,000.00	4.750 %	TX	76.00	360	214,796.80	Active	(41,785.73)	(12,085.34)
Group 1	0027073228	297,000.00	4.625 %	CT	80.00	360	275,736.18	Active	(52,422.63)	(15,161.77)
Group 1	0027074378	263,000.00	0.000 %	FL	70.00	360	231,391.63	03/31/2021	46,278.33	46,278.33
Group 1	0027074853	100,000.00	0.000 %	MI	80.00	360	87,513.77	03/31/2021	17,502.75	17,502.75
Group 1	0027075313	280,000.00	4.500 %	NC	80.00	360	257,004.01	Active	(49,382.07)	(14,282.37)
Group 1	0027076223	92,000.00	0.000 %	NM	80.00	360	82,232.30	03/31/2021	16,446.46	16,446.46
Group 1	0027076977	148,000.00	0.000 %	CT	78.00	360	127,227.71	03/31/2021	25,445.54	25,445.54
Group 1	0027078981	305,000.00	4.250 %	OK	67.00	360	264,893.47	Active	(50,981.76)	(14,745.04)
Group 1	0027082791	270,000.00	4.875 %	MO	71.00	360	249,190.20	Active	(48,089.78)	(24,044.89)
Group 1	0027083796	134,000.00	4.990 %	CA	80.00	360	68,707.41	Active	(14,670.33)	(7,335.16)
Group 1	0027085316	162,000.00	0.000 %	MD	80.00	360	143,759.72	08/31/2020	(28,751.94)	(14,375.97)
Group 1	0027085524	417,000.00	5.125 %	MA	79.00	360	386,350.40	Active	(74,340.20)	0.00
Group 1	0027086641	280,000.00	0.000 %	NC	79.00	360	247,461.05	03/31/2021	49,492.21	49,492.21
Group 1	0027093726	282,000.00	4.500 %	OK	79.00	360	259,632.98	Active	(49,794.49)	(14,401.65)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 26-Apr-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	0027099084	135,000.00	0.000 %	AR	75.00	360	119,498.73	03/31/2021	23,899.75	23,899.75
Group 1	0027102069	92,000.00	0.000 %	AL	75.00	360	81,796.28	03/31/2021	16,359.26	16,359.26
Group 1	0027102110	133,000.00	4.500 %	FL	65.00	360	120,601.83	Active	(23,386.19)	(6,763.80)
Group 2	0026868503	101,000.00	0.000 %	NY	97.00	360	87,026.20	03/31/2021	17,405.24	17,405.24
Group 2	0026870388	74,000.00	0.000 %	MN	95.00	360	64,643.07	03/31/2021	12,928.61	12,928.61
Group 2	0026870712	271,000.00	3.750 %	CO	95.00	360	223,581.95	Active	(45,921.73)	(17,299.85)
Group 2	0026872570	97,000.00	0.000 %	TX	89.00	360	82,862.53	03/31/2021	16,572.51	16,572.51
Group 2	0026874773	113,000.00	0.000 %	PA	90.00	360	98,879.79	01/31/2021	(19,775.96)	0.00
Group 2	0026875490	174,000.00	0.000 %	OK	97.00	360	161,679.77	03/31/2021	32,335.95	32,335.95
Group 2	0026876334	353,000.00	0.000 %	NJ	85.00	360	301,846.11	03/31/2021	60,369.22	60,369.22
Group 2	0026878162	337,000.00	4.375 %	NJ	95.00	360	310,686.49	Active	(58,752.00)	0.00
Group 2	0026878405	228,000.00	0.000 %	IL	90.00	360	194,234.39	03/31/2021	38,846.88	38,846.88
Group 2	0026879592	278,000.00	4.250 %	VA	94.00	360	233,101.02	Active	(47,257.60)	0.00
Group 2	0026879884	416,000.00	0.000 %	NY	90.00	360	352,660.98	03/31/2021	70,532.20	70,532.20
Group 2	0026880047	147,000.00	0.000 %	TX	95.00	360	125,815.95	03/31/2021	25,163.19	25,163.19
Group 2	0026880272	127,000.00	4.750 %	TX	94.00	360	120,102.77	Active	(22,362.04)	(8,424.33)
Group 2	0026880684	196,000.00	%	TN	85.00	360	170,543.28	10/31/2020	(34,108.66)	(12,849.58)
Group 2	0026882936	266,000.00	4.750 %	NJ	95.00	360	249,549.69	Active	(46,903.63)	(17,669.75)
Group 2	0026884800	225,000.00	0.000 %	GA	90.00	360	196,213.60	03/31/2021	39,242.72	39,242.72
Group 2	0026884968	239,000.00	4.875 %	NC	95.00	360	222,982.93	Active	(42,489.90)	(16,006.99)
Group 2	0026887451	318,000.00	0.000 %	LA	95.00	360	285,088.29	03/31/2021	57,017.66	57,017.66
Group 2	0026887761	283,000.00	0.000 %	PA	92.00	360	246,342.47	03/31/2021	49,268.49	49,268.49
Group 2	0026890741	318,000.00	4.250 %	PA	97.00	360	288,400.22	Active	(58,194.96)	(29,097.48)
Group 2	0026892471	71,000.00	4.750 %	MO	89.00	360	65,848.31	Active	(12,500.97)	0.00
Group 2	0026893248	170,000.00	0.000 %	UT	95.00	360	149,054.30	03/31/2021	29,810.86	29,810.86
Group 2	0026893347	175,000.00	0.000 %	LA	84.00	360	127,585.86	03/31/2021	25,517.17	25,517.17
Group 2	0026893416	166,000.00	4.625 %	IL	95.00	360	152,602.65	Active	(29,094.58)	(10,960.65)
Group 2	0026893869	200,000.00	0.000 %	AZ	95.00	360	172,404.64	12/31/2020	(34,480.93)	0.00
Group 2	0026896047	162,000.00	0.000 %	GA	88.00	360	140,421.35	03/31/2021	28,084.27	28,084.27
Group 2	0026898323	141,000.00	3.750 %	GA	97.00	360	144,225.89	Active	(27,579.37)	0.00
Group 2	0026900424	621,000.00	%	NY	90.00	360	542,252.02	10/31/2020	(108,450.40)	(40,855.94)
Group 2	0026900804	151,000.00	0.000 %	MI	95.00	360	130,907.53	03/31/2021	26,608.59	26,608.59
Group 2	0026904651	234,000.00	0.000 %	CO	95.00	360	199,476.69	03/31/2021	39,895.34	39,895.34

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Distribution Date: 26-Apr-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 2	0026904946	219,000.00	4.875 %	PR	95.00	360	26,995.49	Active	(5,453.52)	(2,054.48)
Group 2	0026905369	219,000.00	4.875 %	AL	95.00	360	189,800.97	Active	(38,639.77)	0.00
Group 2	0026905770	405,000.00	0.000 %	NY	90.00	360	350,522.70	03/31/2021	70,104.54	70,104.54
Group 2	0026907077	186,000.00	0.000 %	LA	90.00	360	164,233.64	03/31/2021	32,846.73	32,846.73
Group 2	0026908193	296,000.00	4.625 %	TX	90.00	360	267,242.16	Active	(52,464.00)	(19,764.48)
Group 2	0026908491	125,000.00	5.000 %	IL	95.00	360	108,027.88	Active	(21,994.38)	0.00
Group 2	0026909771	195,000.00	0.000 %	NY	89.00	360	171,280.08	03/31/2021	34,256.02	34,256.02
Group 2	0026911171	91,000.00	0.000 %	TX	95.00	360	80,932.83	03/31/2021	16,186.57	16,186.57
Group 2	0026912927	211,000.00	4.625 %	ID	95.00	360	178,549.05	Active	(35,054.22)	0.00
Group 2	0026914134	313,000.00	4.375 %	NY	95.00	360	288,869.60	Active	(55,230.97)	(20,806.87)
Group 2	0026914340	414,000.00	4.250 %	MD	90.00	360	355,714.06	Active	(69,273.60)	0.00
Group 2	0026916907	81,000.00	4.333 %	TX	90.00	360	65,271.36	Active	(12,057.67)	(4,542.42)
Group 2	0026918986	157,000.00	0.000 %	MN	95.00	360	138,687.26	03/31/2021	27,737.45	27,737.45
Group 2	0026919543	247,000.00	0.000 %	CA	95.00	360	216,407.19	03/31/2021	43,281.44	43,281.44
Group 2	0026919758	144,000.00	4.375 %	NC	90.00	360	119,915.66	Active	(24,645.46)	(9,284.56)
Group 2	0026922844	149,000.00	0.000 %	OK	90.00	360	129,773.24	03/31/2021	25,954.65	25,954.65
Group 2	0026924230	114,000.00	0.000 %	IL	95.00	360	97,422.41	03/31/2021	19,484.48	19,484.48
Group 2	0026924396	318,000.00	4.750 %	MD	88.00	360	288,956.99	Active	(56,139.32)	0.00
Group 2	0026924643	142,000.00	0.000 %	FL	90.00	360	121,664.89	03/31/2021	24,332.98	24,332.98
Group 2	0026924814	206,000.00	4.750 %	TX	94.00	360	188,529.78	Active	(36,532.07)	(18,266.04)
Group 2	0026925579	252,000.00	4.875 %	MA	95.00	360	246,312.98	Active	(46,773.75)	(23,386.88)
Group 2	0026927461	300,000.00	3.750 %	OH	90.00	360	262,552.59	Active	(51,633.25)	0.00
Group 2	0026929813	113,000.00	0.000 %	MI	90.00	360	98,534.49	03/31/2021	19,706.90	19,706.90
Group 2	0026931042	152,000.00	0.000 %	VA	95.00	360	134,922.39	03/31/2021	26,984.48	26,984.48
Group 2	0026931373	304,000.00	3.875 %	LA	95.00	360	290,698.85	Active	(56,002.62)	0.00
Group 2	0026931798	57,000.00	0.000 %	WI	95.00	360	48,179.86	03/31/2021	9,657.76	9,657.76
Group 2	0026932938	191,000.00	0.000 %	AZ	85.00	360	167,490.73	11/30/2020	(33,498.15)	0.00
Group 2	0026935550	310,000.00	0.000 %	KS	85.00	360	271,327.62	03/31/2021	54,265.52	54,265.52
Group 2	0026939661	285,000.00	4.625 %	NJ	95.00	360	268,317.56	Active	(50,516.71)	(19,030.89)
Group 2	0026940154	218,000.00	4.750 %	FL	97.00	360	199,952.56	Active	(37,998.15)	(14,314.84)
Group 2	0026941212	128,000.00	5.000 %	PA	90.00	360	113,325.74	Active	(21,838.19)	0.00
Group 2	0026943041	143,000.00	0.000 %	TX	95.00	360	116,064.53	03/31/2021	23,212.91	23,212.91
Group 2	0026943328	166,000.00	0.000 %	KY	95.00	360	146,322.30	03/31/2021	29,264.46	29,264.46

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 26-Apr-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 2	0026943404	413,000.00	4.625 %	AZ	97.00	360	382,418.59	Active	(73,046.37)	0.00
Group 2	0026945107	309,000.00	0.000 %	OR	95.00	360	272,325.34	03/31/2021	54,465.07	54,465.07
Group 2	0026945771	298,000.00	4.375 %	UT	95.00	360	275,014.95	Active	(52,601.00)	(19,816.10)
Group 2	0026947091	115,000.00	4.375 %	MI	97.00	360	100,491.46	Active	(19,791.67)	0.00
Group 2	0026947461	194,000.00	0.000 %	PR	97.00	360	169,697.18	03/31/2021	33,939.44	33,939.44
Group 2	0026948932	253,000.00	0.000 %	CA	95.00	360	221,962.87	03/31/2021	44,392.57	44,392.57
Group 2	0026950091	221,000.00	0.000 %	IL	90.00	360	189,194.77	03/31/2021	37,838.95	37,838.95
Group 2	0026951557	152,000.00	0.000 %	OK	95.00	360	133,847.38	03/31/2021	26,769.48	26,769.48
Group 2	0026951718	214,000.00	4.125 %	WA	95.00	360	190,300.43	Active	(37,236.22)	0.00
Group 2	0026953308	371,000.00	5.000 %	CA	95.00	360	346,013.75	Active	(65,914.76)	(24,831.71)
Group 2	0026956149	183,000.00	4.500 %	MO	97.00	360	168,331.98	Active	(32,328.38)	0.00

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



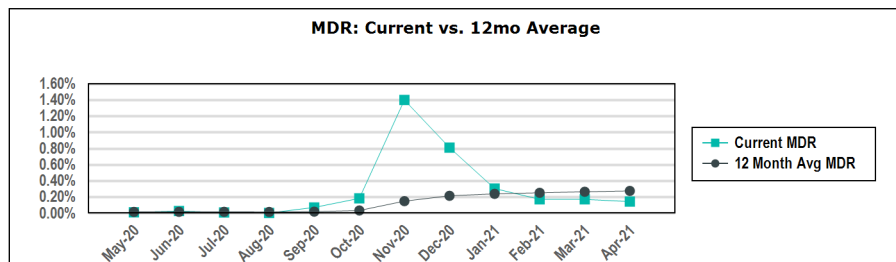
Distribution Date: 26-Apr-2021
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Realized Loss Report - Collateral

Summary

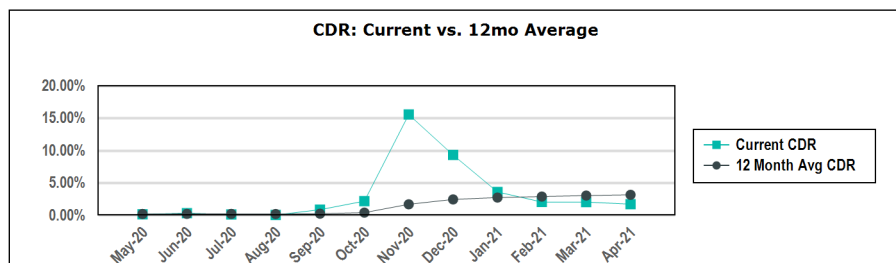
MDR

Current Month	0.147 %
3 Month Average	0.165 %
12 Month Average	0.279 %



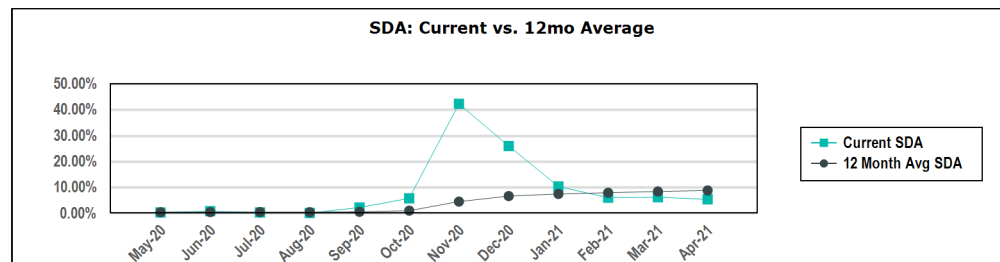
CDR

Current Month	1.747 %
3 Month Average	1.962 %
12 Month Average	3.192 %



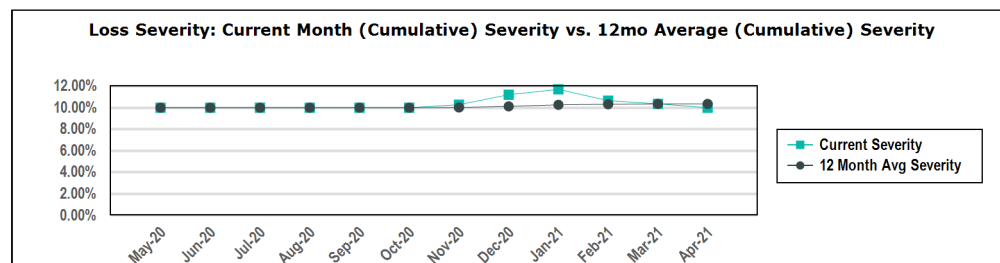
SDA

Current Month	5.445 %
3 Month Average	5.935 %
12 Month Average	8.881 %



Loss Severity

Current Month (Cumulative)	9.999 %
3 Month Average (Cumulative)	10.338 %
12 Month Average (Cumulative)	10.350 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



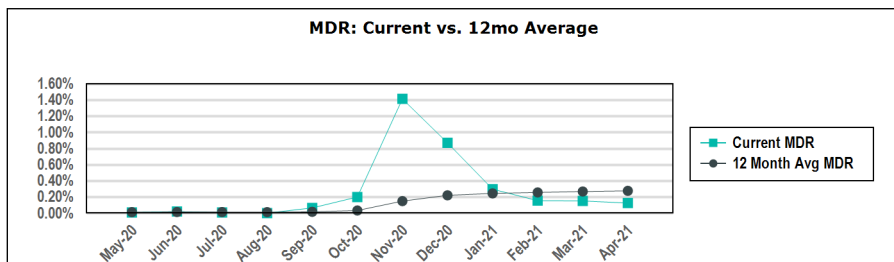
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Realized Loss Report - Collateral

Group 1

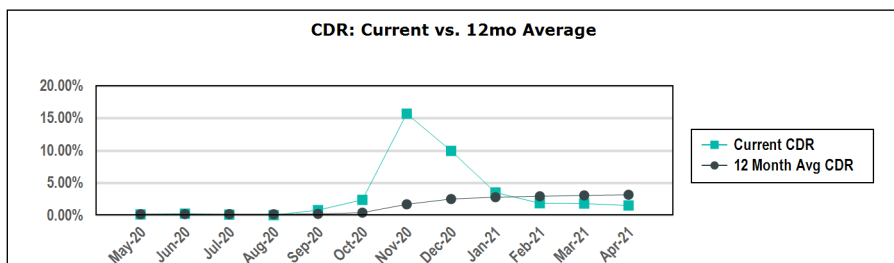
MDR

Current Month	0.128 %
3 Month Average	0.147 %
12 Month Average	0.279 %



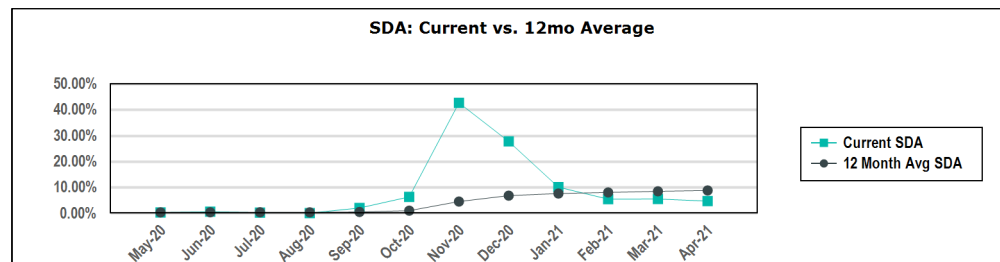
CDR

Current Month	1.529 %
3 Month Average	1.750 %
12 Month Average	3.196 %



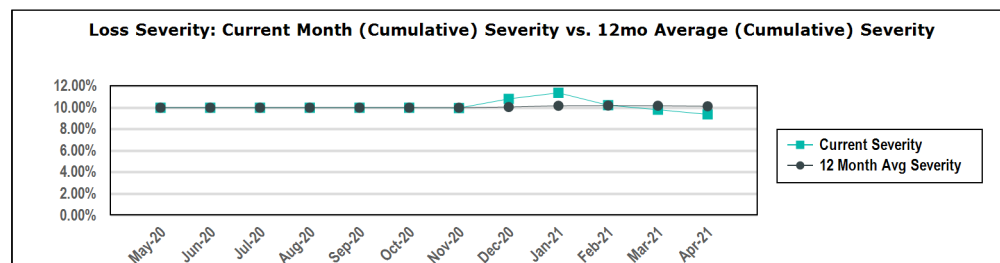
SDA

Current Month	4.766 %
3 Month Average	5.293 %
12 Month Average	8.884 %



Loss Severity

Current Month (Cumulative)	9.380 %
3 Month Average (Cumulative)	9.809 %
12 Month Average (Cumulative)	10.132 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



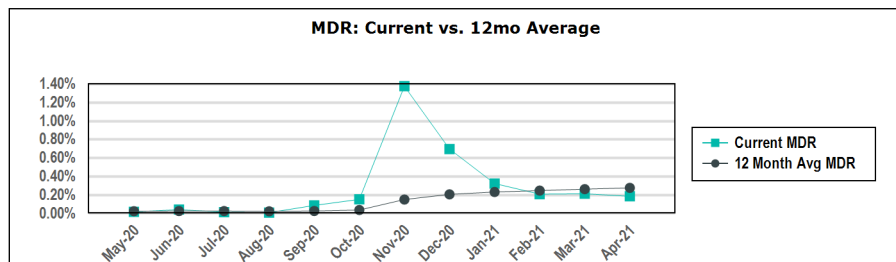
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Realized Loss Report - Collateral

Group 2

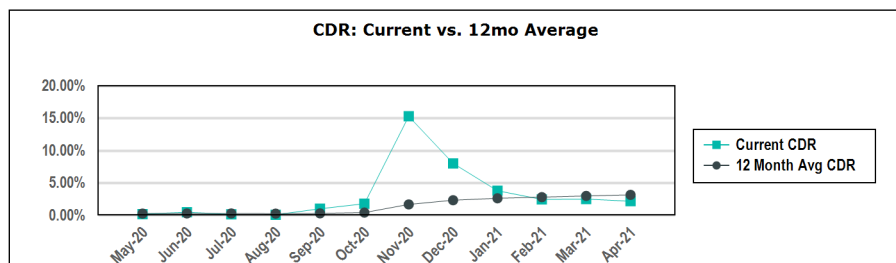
MDR

Current Month 0.185 %
3 Month Average 0.202 %
12 Month Average 0.277 %



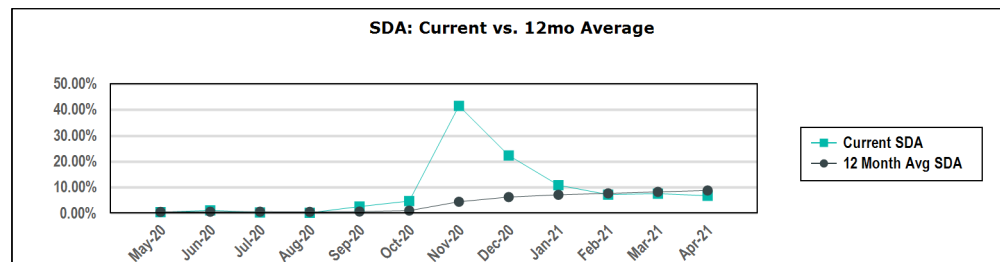
CDR

Current Month 2.201 %
3 Month Average 2.401 %
12 Month Average 3.185 %



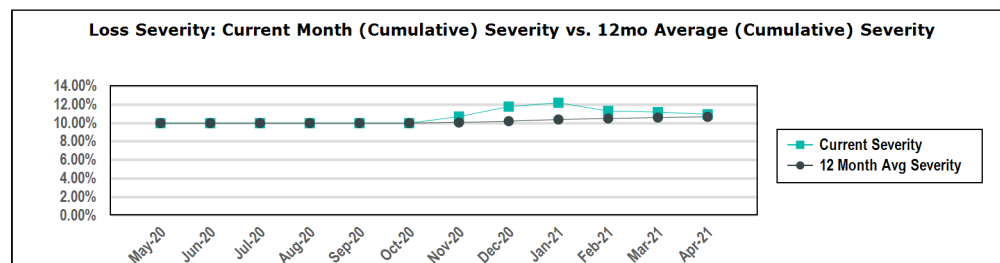
SDA

Current Month 6.851 %
3 Month Average 7.258 %
12 Month Average 8.876 %



Loss Severity

Current Month (Cumulative) 10.953 %
3 Month Average (Cumulative) 11.149 %
12 Month Average (Cumulative) 10.677 %



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

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Prepayment Rates

Summary

SMM

Current Month	3.702 %
3 Month Average	3.766 %
12 Month Average	3.771 %

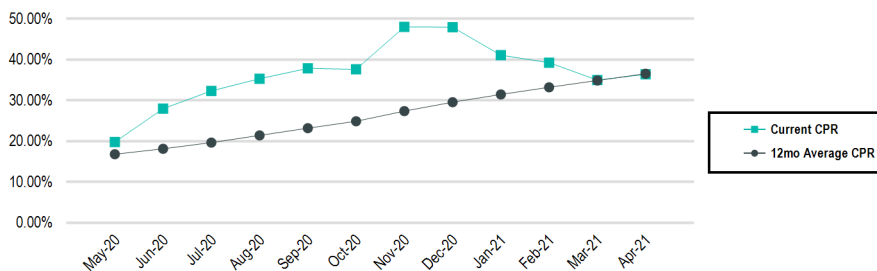
CPR

Current Month	36.410 %
3 Month Average	36.890 %
12 Month Average	36.558 %

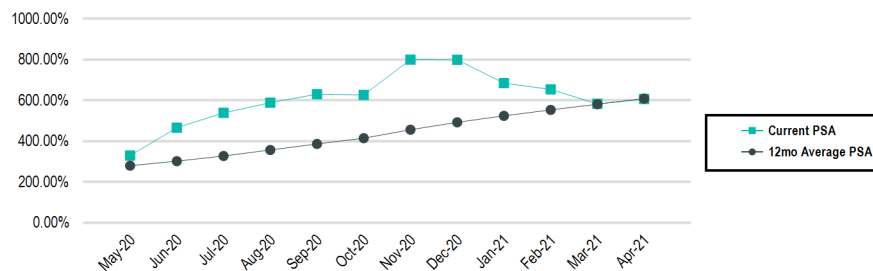
PSA

Current Month	606.827 %
3 Month Average	614.832 %
12 Month Average	609.302 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	3.564 %
3 Month Average	3.590 %
12 Month Average	3.550 %

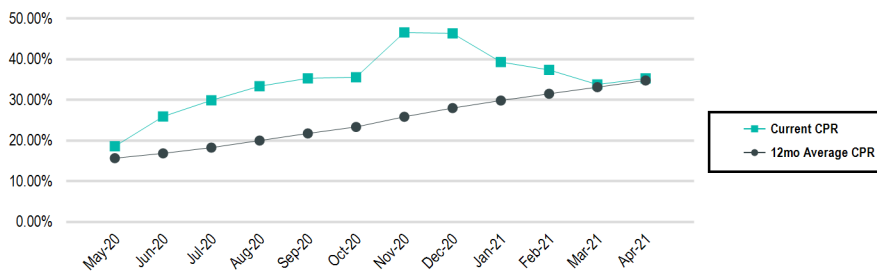
CPR

Current Month	35.302 %
3 Month Average	35.501 %
12 Month Average	34.804 %

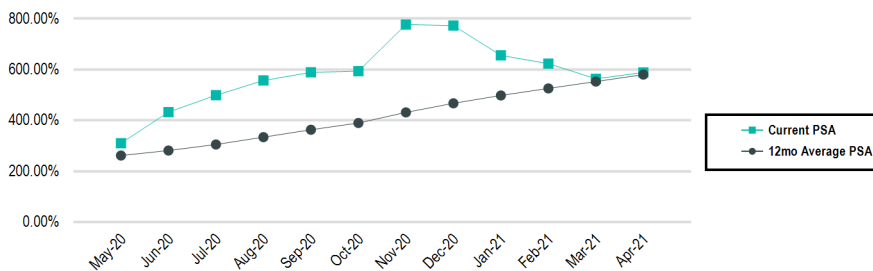
PSA

Current Month	588.370 %
3 Month Average	591.687 %
12 Month Average	580.062 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

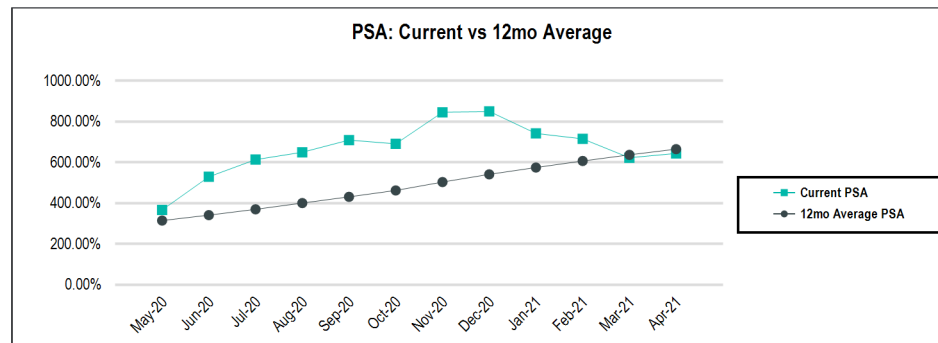
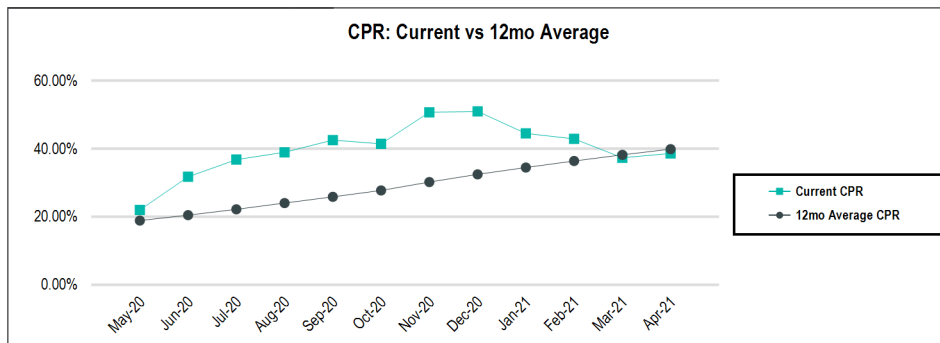
Current Month	3.991 %
3 Month Average	4.129 %
12 Month Average	4.213 %

CPR

Current Month	38.657 %
3 Month Average	39.666 %
12 Month Average	39.920 %

PSA

Current Month	644.286 %
3 Month Average	661.105 %
12 Month Average	665.341 %



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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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.