

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

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



Distribution Date: 25-Jan-2022
08-Jan-2022 10:31:08 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	12/31/2021	0.00000 %	4,783,795,244.09	0.00	123,313,462.48	0.00	4,660,481,781.62	123,313,462.48	0.00
1M-1	30711XAS3	01/24/2022	1.60188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	12/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAT1	01/24/2022	4.40188 %	86,076,660.85	305,224.30	4,523,469.90	0.00	81,553,190.94	4,828,694.20	0.00
1M-2H	NA	12/31/2021	0.00000 %	4,588,853.09	0.00	241,151.77	0.00	4,347,701.32	241,151.77	0.00
1B-H	NA	12/31/2021	0.00000 %	99,929,963.66	0.00	0.00	(1,550,366.25)	101,480,329.91	0.00	24,074,370.09
2A-H	NA	12/31/2021	0.00000 %	2,183,303,460.89	0.00	71,841,203.69	0.00	2,111,462,257.19	71,841,203.69	0.00
2M-1	30711XAU8	01/24/2022	1.60188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	12/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAV6	01/24/2022	4.65188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	12/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	NA	12/31/2021	0.00000 %	94,618,364.92	0.00	2,992,073.15	(1,261,508.68)	92,887,800.45	2,992,073.15	20,281,459.77
Totals				7,252,312,547.50	305,224.30	202,911,360.99	(2,811,874.93)	7,052,213,061.43	203,216,585.29	44,355,829.86

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	30,290,071,190.00	4,783,795,244.09	12,440,522.10	110,872,940.38	0.00	0.00	123,313,462.48	4,660,481,781.62	0.15386170	123,313,462.48
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	86,076,660.85	470,567.47	4,052,902.43	0.00	0.00	4,523,469.90	81,553,190.94	0.15638196	4,523,469.90
1M-2H	27,801,809.00	4,588,853.09	25,086.53	216,065.23	0.00	0.00	241,151.77	4,347,701.32	0.15638196	241,151.77
1B-H	125,554,700.00	99,929,963.66	0.00	0.00	0.00	(1,550,366.25)	(1,550,366.25)	101,480,329.91	0.80825592	0.00
2A-H	18,098,852,025.00	2,183,303,460.89	5,452,155.57	66,389,048.12	0.00	0.00	71,841,203.69	2,111,462,257.19	0.11666277	71,841,203.69
2M-1	169,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	9,138,020.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	375,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2H	19,884,044.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-H	131,628,015.00	94,618,364.92	236,281.42	2,755,791.73	0.00	(1,261,508.68)	1,730,564.47	92,887,800.45	0.70568412	2,992,073.15
Totals	50,192,676,912.00	7,252,312,547.50	18,624,613.09	184,286,747.89	0.00	(2,811,874.93)	200,099,486.06	7,052,213,061.43	0.14050283	202,911,360.99

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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	157.93278312	0.41071287	3.66037239	0.00000000	0.00000000	4.07108526	153.86169786	0.15386170	4.07108526
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	165.05591726	0.90233455	7.77162499	0.00000000	0.00000000	8.67395954	156.38195770	0.15638196	8.67395954
1M-2H	27,801,809.00	165.05591740	0.90233445	7.77162486	0.00000000	0.00000000	8.67395967	156.38195774	0.15638196	8.67395967
1B-H	125,554,700.00	795.90778888	0.00000000	0.00000000	0.00000000	(12.34813392)	(12.34813392)	808.25592280	0.80825592	0.00000000
2A-H	18,098,852,025.00	120.63215158	0.30124317	3.66813586	0.00000000	0.00000000	3.96937903	116.66277255	0.11666277	3.96937903
2M-1	169,500,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,138,020.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	375,000,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2H	19,884,044.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-H	131,628,015.00	718.83151106	1.79506939	20.93620974	0.00000000	(9.58389200)	13.14738713	705.68412393	0.70568412	22.73127913

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	4,783,795,244.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,660,481,781.62
1M-1	N/A	N/A	1.60188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	12/27/21 - 01/24/22	29	4.40188 %	86,076,660.85	305,224.30	0.00	0.00	0.00	0.00	305,224.30	0.00	81,553,190.94
1M-2H	N/A	N/A	0.00000 %	4,588,853.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,347,701.32
1B-H	N/A	N/A	0.00000 %	99,929,963.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	101,480,329.91
2A-H	N/A	N/A	0.00000 %	2,183,303,460.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,111,462,257.19
2M-1	N/A	N/A	1.60188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	N/A	N/A	4.65188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	N/A	N/A	0.00000 %	94,618,364.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,887,800.45
Totals					305,224.30	0.00	0.00	0.00	0.00	305,224.30	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 %	157.93278312	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	153.86169786
1M-1	402,500,000.00	1.60188 %	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	4.40188 %	165.05591726	0.58528150	0.00000000	0.00000000	0.00000000	0.00000000	0.58528150	0.00000000	156.38195770
1M-2H	27,801,809.00	0.00000 %	165.05591740	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	156.38195774
1B-H	125,554,700.00	0.00000 %	795.90778888	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	808.25592280
2A-H	18,098,852,025.00	0.00000 %	120.63215158	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	116.66277255
2M-1	169,500,000.00	1.60188 %	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	4.65188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2H	19,884,044.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-H	131,628,015.00	0.00000 %	718.83151106	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	705.68412393

(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	2,035,985.93
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	2,811,874.93
Total Deposits	4,847,860.86
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,828,694.20
Total Withdrawals (Pool Distribution Amount)	4,847,860.86
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	0.101880%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	126,527,717.90
Total Principal Reduction Cumulative	26,540,811,804.19
Scheduled Principal Current	12,936,176.10
Scheduled Principal Cumulative	2,288,475,269.13
Unscheduled Principal Current	115,141,908.05
Unscheduled Principal Cumulative	24,228,262,164.97
Senior Reduction Amount	123,313,462.48
Subordinate Reduction Amount	4,764,621.67
Calculated Recovery Principal Amount	3,725,239.85
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,550,366.25
Group 2	
Total Principal Reduction Current	73,571,768.16
Total Principal Reduction Cumulative	16,599,652,046.37
Scheduled Principal Current	5,688,436.99
Scheduled Principal Cumulative	1,234,787,635.48
Unscheduled Principal Current	69,144,839.85
Unscheduled Principal Cumulative	15,344,582,951.12
Senior Reduction Amount	71,841,203.69
Subordinate Reduction Amount	2,992,073.15
Calculated Recovery Principal Amount	2,799,600.09
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,261,508.68
Informational Reporting	
Group 1	
At Issuance Loan Count	146212
Period Beginning Loan Count	34092
Period Reference Pool Removal Loan Count	800
Period Ending Loan Count	33381

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	32,289,788,000.00
UPB at Issuance	31,388,674,808.58
UPB Actual Current	4,847,863,004.39
Period PIF Loan Count Current	788
PIF Loan Count Cumulative	111338
Period PIF Loan UPB Current	123,190,466.14
PIF Loan UPB Cumulative	23,180,592,770.55
Period Partial Prepayment Amount	(11,286,923.05)
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	12
D180 Credit Event Loan Count Cumulative	1340
D180 Credit Event Actual Balance Curr	2,174,873.60
D180 Credit Event Actual Balance Cum	239,593,633.42
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	94
Reversed Credit Event Loan Count Cumulative	983
Reversed Credit Event Amount Current	17,678,535.40
Reversed Credit Event Amount Cumulative	201,453,615.56
Credit Event Amount Current	2,174,873.60
Credit Event Amount Cumulative	240,743,711.05
Total Active Modified Loan Count	210
Total Active Modified Loan UPB	32,912,504.26
Group 2	
At Issuance Loan Count	88416
Period Beginning Loan Count	15696
Period Reference Pool Removal Loan Count	439
Period Ending Loan Count	15294
UPB at Origination	19,272,882,000.00
UPB at Issuance	18,804,002,104.35
UPB Actual Current	2,204,350,057.98

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	431
PIF Loan Count Cumulative	72019
Period PIF Loan UPB Current	72,260,558.55
PIF Loan UPB Cumulative	14,917,688,806.06
Period Partial Prepayment Amount	(5,659,822.19)
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	8
D180 Credit Event Loan Count Cumulative	1026
D180 Credit Event Actual Balance Curr	1,538,091.41
D180 Credit Event Actual Balance Cum	193,088,605.42
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	40
Reversed Credit Event Loan Count Cumulative	513
Reversed Credit Event Amount Current	7,845,634.61
Reversed Credit Event Amount Cumulative	95,263,698.71
Credit Event Amount Current	1,538,091.41
Credit Event Amount Cumulative	195,427,310.70
Total Active Modified Loan Count	196
Total Active Modified Loan UPB	32,525,754.38
Structural Reporting	
Group 1	
Senior Percentage	96.168466%
Subordinate Percentage	3.831534%
10% Severity Tier Percentage [0 - 1%]	0.049392%
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	0.766976%
Prior Cum Net Credit Event Percentage	0.816369%
Minimum Credit Enhancement Test Pass?	YES

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Additional Reporting - Group Level

Structural Reporting	
Group 1	
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00
Group 2	
Senior Percentage	95.846286%
Subordinate Percentage	4.153714%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.033544%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.039286%
Prior Cum Net Credit Event Percentage	1.072829%
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 %	3.830000 %	3.870000 %
1M-1	0.00	0.00	2.150000 %	3.830000 %	3.870000 %
1M-1H	0.00	0.00	2.150000 %	3.830000 %	3.870000 %
1M-2	0.00	0.00	0.400000 %	2.010000 %	2.090000 %
1M-2H	0.00	0.00	0.400000 %	2.010000 %	2.090000 %
1B-H	0.00	1,550,366.25	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	4.150000 %	4.210000 %
2M-1	0.00	0.00	2.800000 %	4.150000 %	4.210000 %
2M-1H	0.00	0.00	2.800000 %	4.150000 %	4.210000 %
2M-2	0.00	0.00	0.700000 %	4.150000 %	4.210000 %
2M-2H	0.00	0.00	0.700000 %	4.150000 %	4.210000 %
2B-H	0.00	1,261,508.68	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



Distribution Date: 25-Jan-2022
08-Jan-2022 10:31:09 AM

Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



Distribution Date: 25-Jan-2022
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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	515	79,037,883.76	1.058038 %	1.120753 %
60 Days	104	14,622,520.85	0.213662 %	0.207347 %
90 Days	50	7,259,408.61	0.102722 %	0.102938 %
120 Days	33	4,446,434.59	0.067797 %	0.063050 %
150 Days	39	6,936,705.07	0.080123 %	0.098362 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	741	112,302,952.88	1.522342 %	1.592450 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	331	52,141,442.52	0.991582 %	1.075555 %
60 Days	65	8,728,675.46	0.194722 %	0.180052 %
90 Days	22	2,773,578.00	0.065906 %	0.057212 %
120 Days	19	2,584,139.51	0.056919 %	0.053305 %
150 Days	28	5,055,469.23	0.083880 %	0.104282 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	465	71,283,304.72	1.393008 %	1.470407 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	184	26,896,441.24	1.203086 %	1.220153 %
60 Days	39	5,893,845.39	0.255002 %	0.267373 %
90 Days	28	4,485,830.61	0.183078 %	0.203499 %
120 Days	14	1,862,295.08	0.091539 %	0.084483 %
150 Days	11	1,881,235.84	0.071924 %	0.085342 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	276	41,019,648.16	1.804629 %	1.860850 %

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



Distribution Date: 25-Jan-2022
08-Jan-2022 10:31:09 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	17	3,310,327.41	103,941.96	0.002 %	89	17,768,820.20	(1,654,308.21)	(0.034 %)	106	21,079,147.61	(1,550,366.25)	(0.032 %)
Group 2	11	2,084,920.91	198,252.37	0.009 %	37	7,901,160.00	(1,459,761.05)	(0.066 %)	48	9,986,080.91	(1,261,508.68)	(0.057 %)
Total	28	5,395,248.32	302,194.33	0.004 %	126	25,669,980.20	(3,114,069.26)	(0.044 %)	154	31,065,228.52	(2,811,874.93)	(0.040 %)

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	0026959939	416,000.00	5.250 %	NY	80.00	360	399,117.75	Active	(37,175.59)	0.00
Group 1	0026961565	300,000.00	4.500 %	CA	69.00	360	274,027.44	Active	(26,107.84)	26,107.83
Group 1	0026962565	380,000.00	0.000 %	CA	80.00	360	332,240.86	07/31/2021	(33,224.09)	13,583.46
Group 1	0026964511	84,000.00	0.000 %	LA	77.00	360	60,452.70	12/31/2021	6,045.27	6,045.27
Group 1	0026964807	42,000.00	4.750 %	MN	80.00	360	35,716.63	Active	(3,175.79)	1,338.78
Group 1	0026964876	74,000.00	4.625 %	FL	72.00	360	72,994.27	Active	(6,540.22)	2,757.07
Group 1	0026965103	209,000.00	3.750 %	CA	79.00	360	193,757.79	Active	(18,045.34)	0.00
Group 1	0026965371	287,000.00	3.750 %	NY	62.00	360	158,554.00	Active	(17,469.24)	0.00
Group 1	0026966382	568,000.00	4.125 %	NY	80.00	360	555,947.84	Active	(49,550.02)	20,888.13
Group 1	0026967110	280,000.00	4.375 %	MD	80.00	360	259,006.38	Active	(24,300.93)	24,300.93
Group 1	0026967230	396,000.00	4.250 %	HI	80.00	360	311,740.64	Active	(29,176.08)	12,299.37
Group 1	0026967623	352,000.00	4.875 %	CA	79.00	360	328,249.26	Active	(30,117.91)	12,696.39
Group 1	0026968283	91,000.00	4.125 %	NC	72.00	360	85,407.69	Active	(7,706.68)	3,248.80
Group 1	0026969948	162,000.00	4.750 %	KY	75.00	360	143,814.96	Active	(14,173.63)	14,173.63
Group 1	0026970602	91,000.00	4.375 %	AZ	75.00	360	87,679.81	Active	(7,992.03)	3,369.09
Group 1	0026971045	101,000.00	0.000 %	WI	70.00	360	84,709.00	12/31/2021	8,470.90	8,470.90
Group 1	0026972611	132,000.00	4.875 %	MO	80.00	360	128,013.36	Active	(11,652.73)	0.00
Group 1	0026973178	148,000.00	4.000 %	VA	80.00	360	133,988.09	Active	(12,683.13)	5,346.65
Group 1	0026974775	240,000.00	3.875 %	IL	80.00	360	231,877.29	Active	(20,778.38)	8,759.26
Group 1	0026977362	280,000.00	4.375 %	CA	70.00	360	265,370.00	Active	(24,554.17)	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Jan-2022
08-Jan-2022 10:31:09 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	0026977469	188,000.00	4.500 %	CA	80.00	360	170,012.48	Active	(16,001.96)	6,745.72
Group 1	0026979946	136,000.00	4.625 %	CA	80.00	360	107,250.39	Active	(11,249.59)	4,742.33
Group 1	0026983071	157,000.00	4.625 %	FL	80.00	360	148,721.99	Active	(13,660.16)	5,758.53
Group 1	0026984057	53,000.00	4.625 %	GA	80.00	360	52,810.64	Active	(4,685.90)	1,975.37
Group 1	0026984800	347,000.00	4.250 %	CA	80.00	360	320,225.25	Active	(30,368.22)	0.00
Group 1	0026988478	173,000.00	4.750 %	CA	76.00	360	160,798.98	Active	(15,282.89)	0.00
Group 1	0026988637	67,000.00	0.000 %	IL	79.00	360	57,318.00	12/31/2021	5,731.80	5,731.80
Group 1	0026989265	470,000.00	4.875 %	NY	71.00	360	468,904.90	Active	(41,616.27)	17,543.61
Group 1	0026989641	171,000.00	4.250 %	NC	80.00	360	151,868.82	Active	(14,721.62)	6,018.85
Group 1	0026989651	158,000.00	4.250 %	MO	80.00	360	151,036.28	Active	(13,761.94)	5,801.44
Group 1	0026991818	417,000.00	4.750 %	DC	64.00	360	397,694.19	Active	(36,673.51)	36,673.52
Group 1	0026993764	412,000.00	4.000 %	MN	80.00	360	387,367.26	Active	(35,920.47)	0.00
Group 1	0026995472	159,000.00	4.375 %	TN	80.00	360	152,134.37	Active	(14,000.10)	(0.01)
Group 1	0026996980	57,000.00	4.750 %	FL	75.00	360	56,358.41	Active	(5,012.90)	0.00
Group 1	0026997382	379,000.00	5.500 %	NY	75.00	360	402,522.44	Active	(33,903.26)	14,292.13
Group 1	0026997999	144,000.00	4.750 %	NY	80.00	360	139,174.31	Active	(12,623.97)	12,623.96
Group 1	0026999282	176,000.00	4.990 %	CA	75.00	360	170,878.40	Active	(15,700.07)	0.00
Group 1	0026999305	103,000.00	4.554 %	NY	80.00	360	96,728.93	Active	(9,100.73)	0.00
Group 1	0026999351	200,000.00	4.875 %	NJ	62.00	360	190,199.58	Active	(17,714.69)	7,467.75
Group 1	0026999746	205,000.00	3.875 %	NY	62.00	360	184,302.29	Active	(17,465.87)	17,465.88
Group 1	0026999749	302,000.00	3.875 %	NY	68.00	360	281,032.80	Active	(25,779.25)	10,867.41
Group 1	0027001027	336,000.00	5.000 %	NJ	80.00	360	335,373.05	Active	(29,560.89)	0.00
Group 1	0027002120	300,000.00	0.000 %	NY	65.00	360	251,441.21	12/31/2021	25,144.12	25,144.12
Group 1	0027002690	84,000.00	5.125 %	TX	75.00	360	59,533.74	Active	(5,291.73)	2,230.76
Group 1	0027005112	122,000.00	5.125 %	FL	80.00	360	110,731.38	Active	(10,686.70)	0.00
Group 1	0027005890	169,000.00	4.500 %	CA	71.00	360	159,862.25	Active	(14,870.26)	0.00
Group 1	0027008133	520,000.00	4.625 %	CA	80.00	360	489,609.42	Active	(46,089.74)	0.00
Group 1	0027010907	103,000.00	5.125 %	NC	65.00	360	36,419.40	Active	(3,230.71)	1,361.93
Group 1	0027011872	126,000.00	4.750 %	NC	70.00	360	114,542.44	Active	(10,560.27)	4,451.75
Group 1	0027011873	116,000.00	4.875 %	NC	63.00	360	97,059.67	Active	(8,826.10)	3,720.70
Group 1	0027012483	134,000.00	4.750 %	PA	69.00	360	6,859.58	Active	(11,730.71)	11,730.71
Group 1	0027013474	97,000.00	4.750 %	UT	74.00	360	93,415.85	Active	(8,587.31)	3,620.04
Group 1	0027013521	88,000.00	4.625 %	WA	80.00	360	81,514.32	Active	(7,656.50)	7,656.51

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Series 2015-C01



Distribution Date: 25-Jan-2022
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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0027015578	416,000.00	4.125 %	MD	80.00	360	376,699.90	Active	(34,757.61)	14,652.30
Group 1	0027016472	190,000.00	0.000 %	IL	74.00	360	160,617.93	12/31/2021	16,061.79	16,061.79
Group 1	0027019306	417,000.00	4.625 %	DC	75.00	360	378,930.25	Active	(36,784.04)	0.00
Group 1	0027026192	417,000.00	0.000 %	TX	69.00	360	361,464.19	08/31/2021	(36,146.42)	0.00
Group 1	0027027141	370,000.00	4.250 %	NY	72.00	360	386,664.06	Active	(32,388.46)	13,653.57
Group 1	0027027542	403,000.00	4.625 %	NY	70.00	360	370,277.22	Active	(35,368.89)	35,368.89
Group 1	0027030072	168,000.00	4.750 %	TX	80.00	360	167,291.30	Active	(14,872.88)	6,269.76
Group 1	0027031092	534,000.00	0.000 %	NY	78.00	360	485,169.42	12/31/2021	48,516.94	2,119.40
Group 1	0027033810	164,000.00	4.625 %	IL	79.00	360	149,092.94	Active	(13,989.64)	5,897.43
Group 1	0027034918	180,000.00	4.625 %	NY	79.00	360	168,036.74	Active	(15,448.49)	6,512.40
Group 1	0027035076	417,000.00	4.250 %	IL	75.00	360	382,631.48	Active	(34,626.47)	14,597.02
Group 1	0027035200	140,000.00	0.000 %	TX	75.00	360	120,523.20	12/31/2021	12,052.32	12,052.32
Group 1	0027035633	110,000.00	4.500 %	GA	80.00	360	106,860.44	Active	(9,633.01)	4,060.86
Group 1	0027035986	310,000.00	4.875 %	NY	74.00	360	268,118.02	Active	(26,332.60)	26,332.60
Group 1	0027036978	417,000.00	4.750 %	TX	68.00	360	390,633.39	Active	(36,652.54)	(0.01)
Group 1	0027038606	132,000.00	4.375 %	WA	80.00	360	125,040.59	Active	(11,269.67)	4,750.80
Group 1	0027038630	134,000.00	4.250 %	NY	75.00	360	62,803.33	Active	(5,972.24)	2,517.63
Group 1	0027039112	152,000.00	4.750 %	FL	80.00	360	141,636.87	Active	(13,263.00)	0.00
Group 1	0027039504	274,000.00	4.250 %	NY	78.00	360	258,278.66	Active	(23,889.31)	0.00
Group 1	0027039951	202,000.00	4.250 %	CA	77.00	360	191,680.34	Active	(17,707.30)	0.00
Group 1	0027041776	210,000.00	4.500 %	NY	70.00	360	188,149.18	Active	(16,848.96)	7,102.79
Group 1	0027041856	406,000.00	4.500 %	PA	80.00	360	392,567.81	Active	(35,729.83)	15,062.14
Group 1	0027044167	150,000.00	5.250 %	TX	80.00	360	127,330.51	Active	(12,052.24)	12,052.24
Group 1	0027046678	180,000.00	0.000 %	NJ	80.00	360	155,141.23	12/31/2021	15,514.12	15,514.12
Group 1	0027048852	140,000.00	0.000 %	OK	80.00	360	122,734.68	06/30/2021	(12,273.47)	12,273.47
Group 1	0027050488	368,000.00	0.000 %	NY	78.00	360	306,849.73	12/31/2021	30,684.97	30,684.97
Group 1	0027053549	317,000.00	5.125 %	NM	80.00	360	292,641.70	Active	(27,771.13)	11,354.06
Group 1	0027054669	219,000.00	3.625 %	TX	67.00	360	190,700.00	Active	(17,250.00)	0.00
Group 1	0027055795	262,000.00	4.625 %	FL	79.00	360	258,184.71	Active	(23,104.15)	0.00
Group 1	0027055875	89,000.00	5.500 %	NV	80.00	360	87,235.22	Active	(7,943.26)	7,943.26
Group 1	0027056593	294,000.00	4.250 %	MA	67.00	360	274,485.21	Active	(25,545.56)	25,545.56
Group 1	0027059341	249,000.00	0.000 %	NV	65.00	360	213,611.13	07/31/2021	(21,361.11)	8,733.36
Group 1	0027059733	115,000.00	4.500 %	TX	70.00	360	88,891.19	Active	(8,252.55)	3,478.91

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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	0027059773	206,000.00	4.875 %	OK	75.00	360	197,483.79	Active	(18,268.33)	7,701.13
Group 1	0027059981	370,000.00	4.875 %	TX	80.00	360	343,063.69	Active	(32,610.31)	32,610.30
Group 1	0027061248	108,000.00	5.000 %	AL	80.00	360	100,267.35	Active	(9,498.91)	9,498.91
Group 1	0027062117	214,000.00	4.875 %	CA	75.00	360	197,439.36	Active	(18,445.72)	18,445.71
Group 1	0027065816	120,000.00	0.000 %	KY	80.00	360	105,402.95	04/30/2021	(10,540.30)	10,540.29
Group 1	0027068956	308,000.00	4.500 %	NY	70.00	360	248,589.83	Active	(22,671.25)	0.00
Group 1	0027072392	104,000.00	0.000 %	TN	80.00	360	89,954.52	12/31/2021	8,995.45	8,995.45
Group 1	0027073770	44,000.00	5.250 %	TN	80.00	360	44,639.92	Active	(3,931.92)	0.00
Group 1	0027074813	196,000.00	5.375 %	FL	80.00	360	169,637.65	Active	(17,517.96)	17,517.96
Group 1	0027075703	90,000.00	4.500 %	KS	75.00	360	83,091.87	Active	(7,448.58)	7,448.57
Group 1	0027076995	269,000.00	0.000 %	NV	70.00	360	230,495.30	12/31/2021	23,049.53	23,049.53
Group 1	0027078483	161,000.00	4.750 %	FL	75.00	360	140,519.42	Active	(13,816.32)	(0.01)
Group 1	0027080582	119,000.00	5.125 %	LA	73.00	360	107,838.42	Active	(10,365.69)	0.00
Group 1	0027091653	103,000.00	4.875 %	TX	80.00	360	105,155.92	Active	(9,049.46)	3,814.85
Group 1	0027092670	112,000.00	4.375 %	MN	80.00	360	112,049.79	Active	(9,914.05)	0.00
Group 1	0027092920	160,000.00	4.500 %	PR	80.00	360	147,979.45	Active	(13,934.61)	5,874.22
Group 1	0027094445	200,000.00	0.000 %	MD	80.00	360	172,201.36	12/31/2021	17,220.14	17,220.14
Group 1	0027094715	159,000.00	4.375 %	CA	64.00	360	148,724.68	Active	(14,028.34)	5,913.73
Group 1	0027097943	299,000.00	4.750 %	NY	80.00	360	298,993.75	Active	(26,538.95)	0.00
Group 1	0027104458	62,000.00	4.250 %	OR	62.00	360	58,277.24	Active	(5,279.98)	2,225.81
Group 2	0026869695	323,000.00	4.875 %	DE	85.00	360	307,305.22	Active	(56,415.78)	0.00
Group 2	0026869754	169,000.00	3.875 %	NC	95.00	360	149,912.67	Active	(28,544.53)	0.00
Group 2	0026870039	73,000.00	0.000 %	TN	95.00	360	62,462.77	12/31/2021	12,492.55	12,492.55
Group 2	0026870763	163,000.00	4.000 %	NY	90.00	360	155,562.29	Active	(28,161.72)	0.00
Group 2	0026871005	305,000.00	3.750 %	CT	90.00	360	279,751.61	Active	(51,853.89)	0.00
Group 2	0026873270	157,000.00	4.250 %	TX	95.00	360	155,758.03	Active	(27,529.51)	0.00
Group 2	0026873664	159,000.00	4.375 %	TX	95.00	360	156,693.70	Active	(27,791.34)	(10,469.68)
Group 2	0026874265	315,000.00	0.000 %	FL	90.00	360	275,653.91	12/31/2021	55,130.78	55,130.78
Group 2	0026875928	183,000.00	3.625 %	OR	95.00	360	163,030.63	Active	(30,656.50)	(11,549.06)
Group 2	0026877452	294,000.00	4.375 %	FL	95.00	360	278,685.86	Active	(51,484.89)	0.00
Group 2	0026879092	356,000.00	4.750 %	CA	95.00	360	334,836.94	Active	(62,953.79)	(23,716.25)
Group 2	0026883400	192,000.00	%	NC	97.00	360	169,097.44	10/31/2020	(33,819.49)	(12,740.64)
Group 2	0026883411	245,000.00	4.750 %	IN	95.00	360	237,151.70	Active	(42,155.83)	0.00

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Series 2015-C01



Distribution Date: 25-Jan-2022
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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0026883798	156,000.00	4.875 %	MD	95.00	360	147,365.14	Active	(27,294.11)	0.00
Group 2	0026884800	225,000.00	4.500 %	GA	90.00	360	211,421.25	Active	(39,242.72)	0.00
Group 2	0026891645	416,000.00	4.750 %	MD	95.00	360	404,743.00	Active	(74,403.07)	0.00
Group 2	0026892935	175,000.00	4.750 %	CA	94.00	360	170,081.52	Active	(30,872.19)	0.00
Group 2	0026897522	138,000.00	4.500 %	TX	95.00	360	136,751.57	Active	(24,035.99)	0.00
Group 2	0026900615	307,000.00	0.000 %	MA	92.00	360	259,829.00	02/28/2021	(51,965.80)	0.00
Group 2	0026900946	337,000.00	4.750 %	WA	95.00	360	327,931.66	Active	(59,712.85)	0.00
Group 2	0026902231	328,000.00	0.000 %	OH	95.00	360	267,800.13	12/31/2021	53,560.03	53,560.03
Group 2	0026903594	227,000.00	4.990 %	SC	90.00	360	226,232.88	Active	(40,220.70)	0.00
Group 2	0026905666	95,000.00	5.000 %	MI	90.00	360	59,415.03	Active	(10,356.34)	0.00
Group 2	0026908503	112,000.00	0.000 %	PA	95.00	360	94,729.77	12/31/2021	18,945.95	18,945.95
Group 2	0026908746	231,000.00	4.250 %	LA	94.00	360	204,228.22	Active	(38,546.77)	0.00
Group 2	0026910246	117,000.00	4.875 %	IL	90.00	360	51,507.16	Active	(10,071.76)	0.00
Group 2	0026918600	342,000.00	4.375 %	UT	95.00	360	300,922.86	Active	(58,805.99)	0.00
Group 2	0026919711	117,000.00	5.000 %	OH	95.00	360	115,471.07	Active	(20,716.44)	0.00
Group 2	0026922347	133,000.00	%	SC	95.00	360	117,903.06	10/31/2020	(23,580.61)	(8,883.40)
Group 2	0026923258	299,000.00	3.990 %	MA	95.00	360	266,907.87	Active	(51,834.80)	0.00
Group 2	0026923453	417,000.00	5.125 %	ND	92.00	360	412,992.53	Active	(74,222.89)	0.00
Group 2	0026924497	169,000.00	4.750 %	MI	95.00	360	158,700.34	Active	(28,405.23)	0.00
Group 2	0026927019	402,000.00	4.000 %	NY	93.00	360	368,742.57	Active	(69,799.54)	0.00
Group 2	0026928690	116,000.00	4.875 %	PR	97.00	360	104,157.93	Active	(20,604.77)	0.00
Group 2	0026929492	280,000.00	5.125 %	ME	95.00	360	239,038.97	Active	(48,626.92)	(18,318.96)
Group 2	0026937205	135,000.00	4.625 %	WI	95.00	360	122,663.02	Active	(23,512.75)	0.00
Group 2	0026937560	391,000.00	4.375 %	NM	95.00	360	373,442.02	Active	(68,926.13)	(25,966.17)
Group 2	0026937753	134,000.00	0.000 %	TN	90.00	360	115,550.97	12/31/2021	23,110.19	23,110.19
Group 2	0026937882	313,000.00	4.625 %	TX	95.00	360	307,631.21	Active	(55,310.59)	(20,836.86)
Group 2	0026939334	41,000.00	0.000 %	MI	97.00	360	35,516.25	12/31/2021	7,103.25	7,103.25
Group 2	0026940738	231,000.00	4.250 %	MD	95.00	360	218,040.46	Active	(40,299.10)	0.00
Group 2	0026944995	338,000.00	0.000 %	NJ	90.00	360	305,769.45	12/31/2021	61,153.89	38,548.84
Group 2	0026946698	92,000.00	4.750 %	WI	97.00	360	85,979.19	Active	(16,115.03)	0.00
Group 2	0026950064	211,000.00	4.625 %	OK	97.00	360	176,368.47	Active	(34,533.48)	0.00
Group 2	0026950256	167,000.00	4.500 %	LA	95.00	360	182,339.91	Active	(29,567.80)	0.00
Group 2	0026952793	179,000.00	4.500 %	TX	97.00	360	160,901.46	Active	(29,407.71)	0.00

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

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



Distribution Date: 25-Jan-2022
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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0026952998	402,000.00	0.000 %	AL	89.00	360	380,608.16	12/31/2021	76,121.63	76,121.63
Group 2	0026953531	153,000.00	5.125 %	FL	90.00	360	148,494.04	Active	(26,767.60)	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

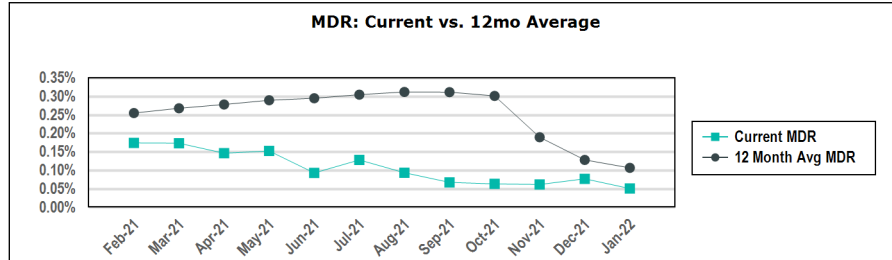
Distribution Date: 25-Jan-2022
 08-Jan-2022 10:31:09 AM

Realized Loss Report - Collateral

Summary

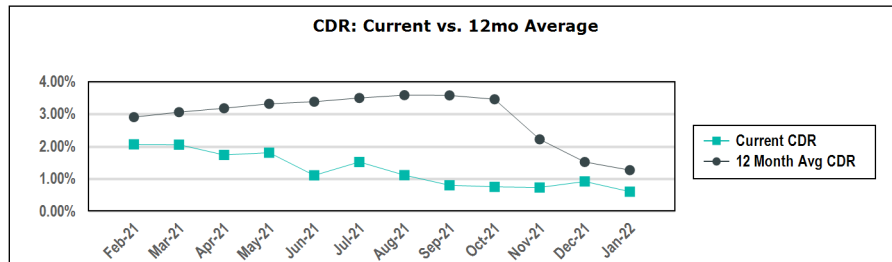
MDR

Current Month 0.051 %
 3 Month Average 0.064 %
 12 Month Average 0.107 %



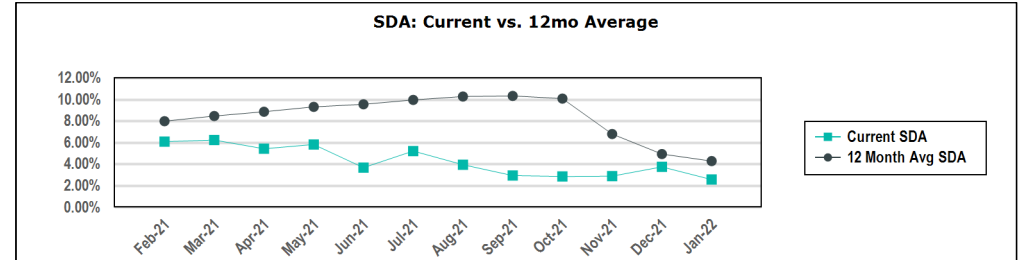
CDR

Current Month 0.613 %
 3 Month Average 0.760 %
 12 Month Average 1.277 %



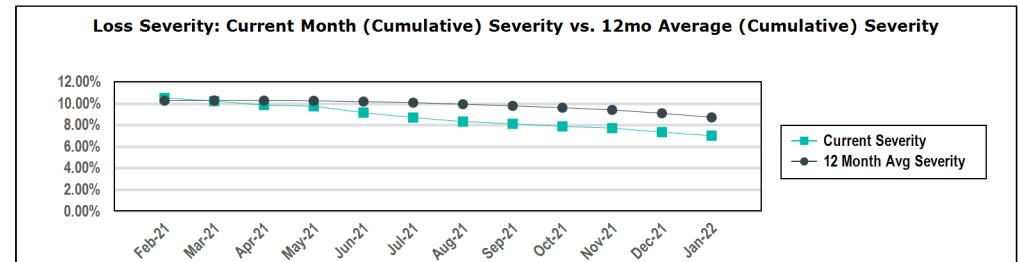
SDA

Current Month 2.584 %
 3 Month Average 3.083 %
 12 Month Average 4.301 %



Loss Severity

Current Month (Cumulative) 7.027 %
 3 Month Average (Cumulative) 7.368 %
 12 Month Average (Cumulative) 8.730 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01

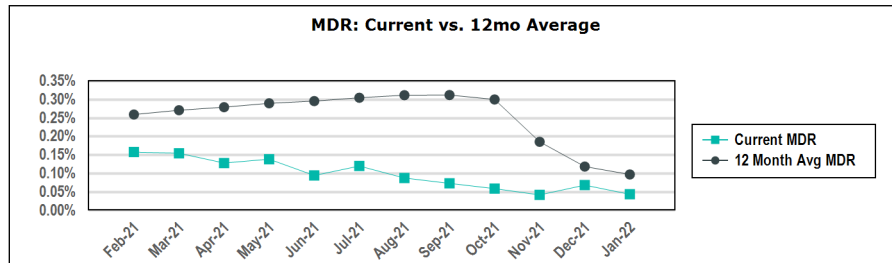
Distribution Date: 25-Jan-2022
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Realized Loss Report - Collateral

Group 1

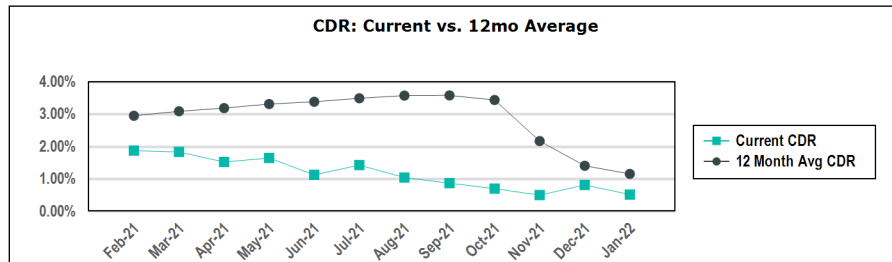
MDR

Current Month 0.044 %
 3 Month Average 0.051 %
 12 Month Average 0.097 %



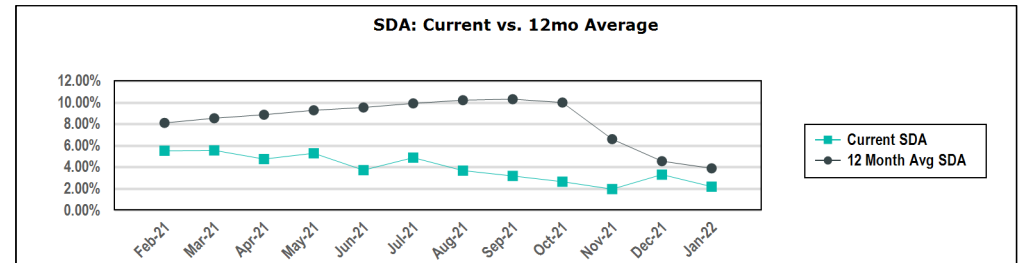
CDR

Current Month 0.523 %
 3 Month Average 0.615 %
 12 Month Average 1.162 %



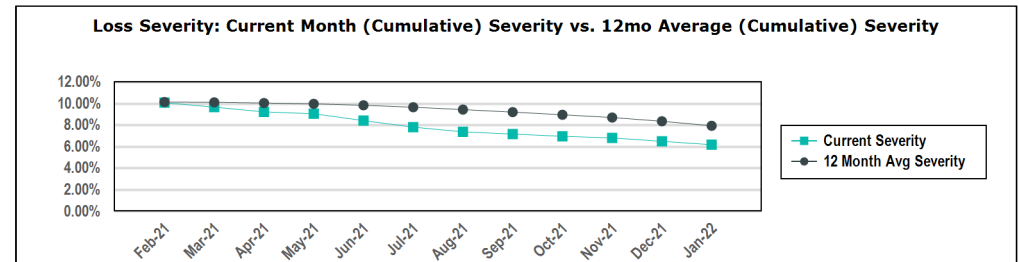
SDA

Current Month 2.209 %
 3 Month Average 2.503 %
 12 Month Average 3.908 %



Loss Severity

Current Month (Cumulative) 6.193 %
 3 Month Average (Cumulative) 6.508 %
 12 Month Average (Cumulative) 7.949 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01

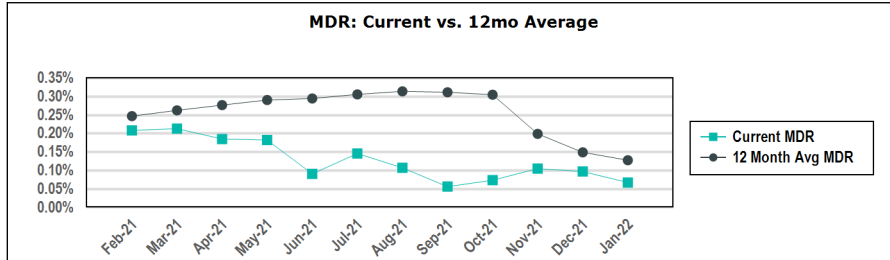
Distribution Date: 25-Jan-2022
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Realized Loss Report - Collateral

Group 2

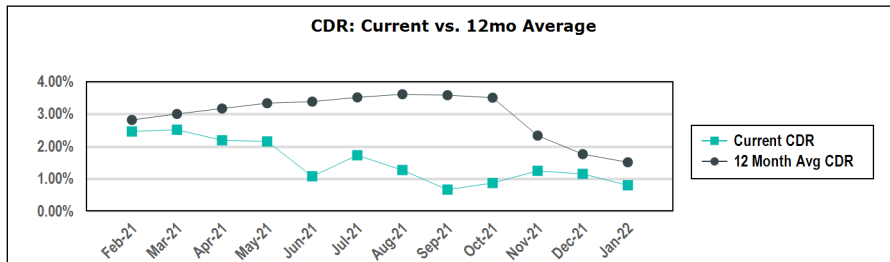
MDR

Current Month 0.068 %
 3 Month Average 0.090 %
 12 Month Average 0.128 %



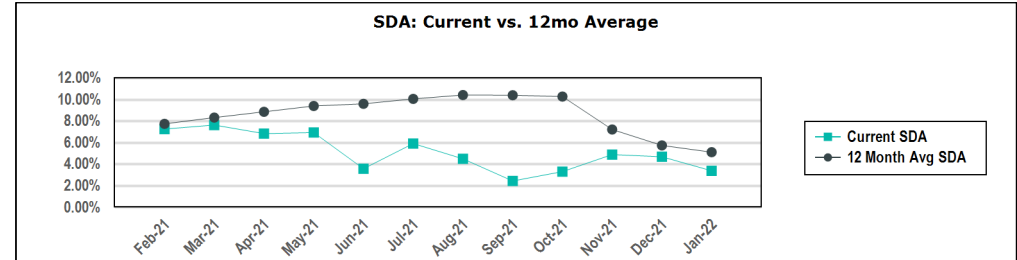
CDR

Current Month 0.807 %
 3 Month Average 1.074 %
 12 Month Average 1.521 %



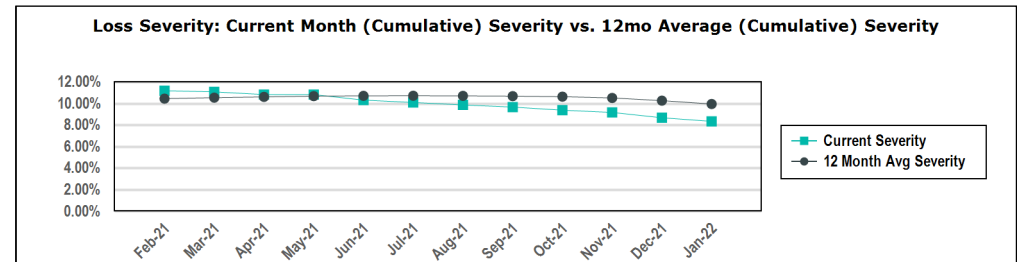
SDA

Current Month 3.400 %
 3 Month Average 4.336 %
 12 Month Average 5.128 %



Loss Severity

Current Month (Cumulative) 8.363 %
 3 Month Average (Cumulative) 8.748 %
 12 Month Average (Cumulative) 9.970 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
 3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01

Distribution Date: 25-Jan-2022
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Prepayment Rates

Summary

SMM

Current Month	2.509 %
3 Month Average	2.698 %
12 Month Average	3.429 %

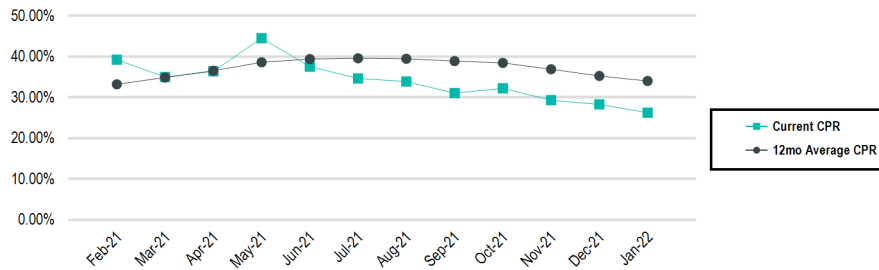
CPR

Current Month	26.280 %
3 Month Average	27.969 %
12 Month Average	34.044 %

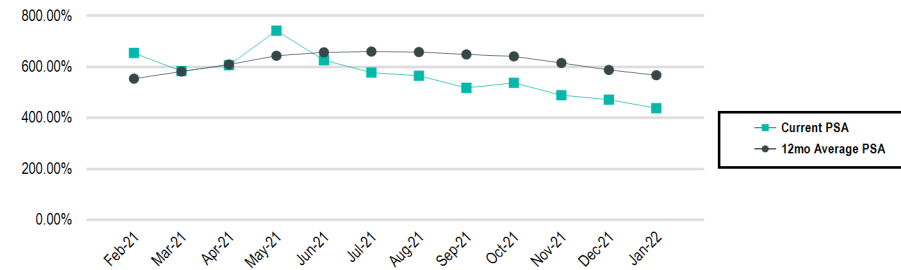
PSA

Current Month	437.993 %
3 Month Average	466.158 %
12 Month Average	567.403 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	2.289 %
3 Month Average	2.521 %
12 Month Average	3.251 %

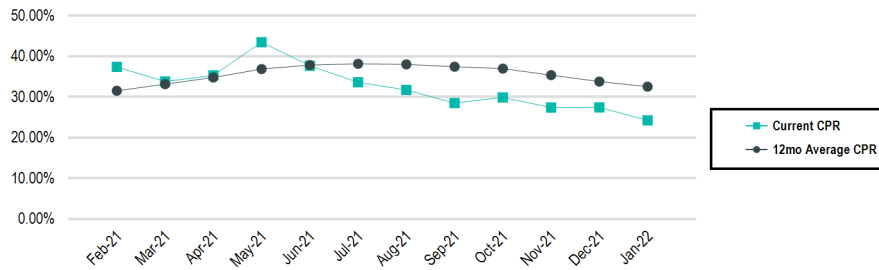
CPR

Current Month	24.265 %
3 Month Average	26.374 %
12 Month Average	32.548 %

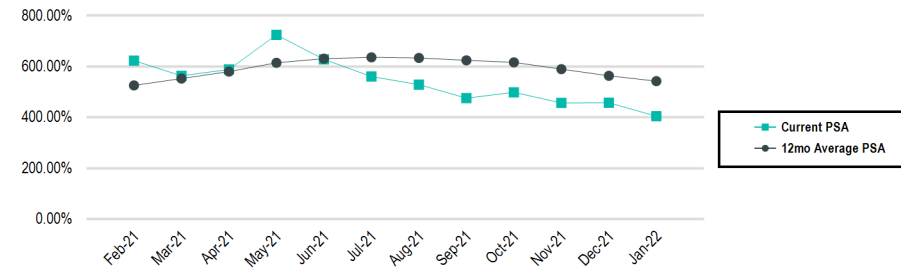
PSA

Current Month	404.419 %
3 Month Average	439.572 %
12 Month Average	542.464 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01

Distribution Date: 25-Jan-2022
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Prepayment Rates

Group 2

SMM

Current Month	2.988 %
3 Month Average	3.084 %
12 Month Average	3.808 %

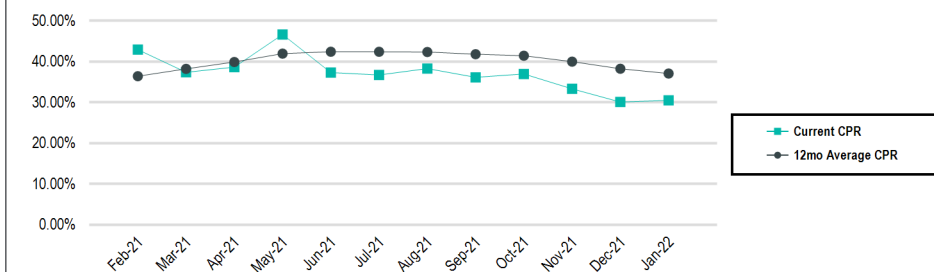
CPR

Current Month	30.509 %
3 Month Average	31.317 %
12 Month Average	37.095 %

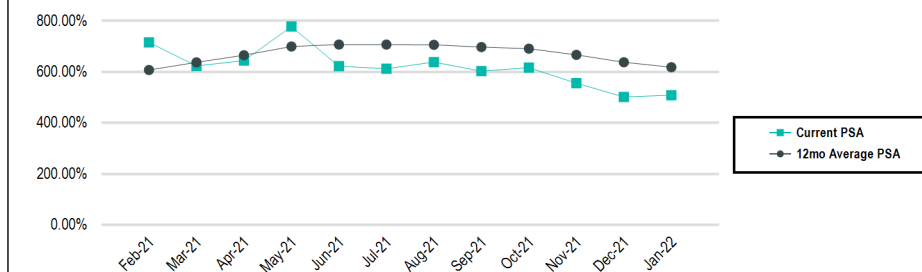
PSA

Current Month	508.475 %
3 Month Average	521.950 %
12 Month Average	618.258 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

Contact:
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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.