

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: 27-Jun-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H	NA	05/31/2022	0.00000 %	4,254,040,038.55	0.00	73,607,146.47	0.00	4,180,432,892.08	73,607,146.47	0.00
1M-1	30711XAS3	06/24/2022	2.50571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAT1	06/24/2022	5.30571 %	66,351,712.08	322,706.03	2,804,538.60	0.00	63,547,173.48	3,127,244.63	0.00
1M-2H	NA	05/31/2022	0.00000 %	3,537,291.71	0.00	149,513.42	0.00	3,387,778.29	149,513.42	0.00
1B-H	NA	05/31/2022	0.00000 %	103,752,431.79	0.00	0.00	(61,837.08)	103,814,268.87	0.00	21,740,431.13
2A-H	NA	05/31/2022	0.00000 %	1,920,589,257.57	0.00	1,920,589,257.57	0.00	0.00	1,920,589,257.57	0.00
2M-1	30711XAU8	06/24/2022	2.50571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAV6	06/24/2022	5.55571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	NA	05/31/2022	0.00000 %	86,658,794.86	0.00	86,658,794.86	0.00	0.00	86,658,794.86	18,316,826.39
Totals				6,434,929,526.56	322,706.03	2,083,809,250.92	(61,837.08)	4,351,182,112.72	2,084,131,956.95	40,057,257.52

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Credit-Linked Notes

Series 2015-C01



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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	4,254,040,038.55	11,482,709.58	62,124,436.89	0.00	0.00	73,607,146.47	4,180,432,892.08	0.13801331	73,607,146.47
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	66,351,712.08	444,978.94	2,359,559.65	0.00	0.00	2,804,538.60	63,547,173.48	0.12185460	2,804,538.60
1M-2H	27,801,809.00	3,537,291.71	23,722.38	125,791.04	0.00	0.00	149,513.42	3,387,778.29	0.12185460	149,513.42
1B-H	125,554,700.00	103,752,431.79	0.00	0.00	0.00	(61,837.08)	(61,837.08)	103,814,268.87	0.82684494	0.00
2A-H	18,098,852,025.00	1,920,589,257.57	0.00	1,920,589,257.57	0.00	0.00	1,920,589,257.57	0.00	0.00000000	1,920,589,257.57
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	86,658,794.86	0.00	86,658,794.86	0.00	0.00	86,658,794.86	0.00	0.00000000	86,658,794.86
Totals	50,192,676,912.00	6,434,929,526.56	11,951,410.90	2,071,857,840.01	0.00	(61,837.08)	2,083,747,413.84	4,351,182,112.72	0.08668958	2,083,809,250.92

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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	140.44338199	0.37909153	2.05098352	0.00000000	0.00000000	2.43007506	138.01330693	0.13801331	2.43007506
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	127.23242968	0.85326738	4.52456309	0.00000000	0.00000000	5.37783049	121.85459919	0.12185460	5.37783049
1M-2H	27,801,809.00	127.23242973	0.85326750	4.52456313	0.00000000	0.00000000	5.37783063	121.85459910	0.12185460	5.37783063
1B-H	125,554,700.00	826.35243276	0.00000000	0.00000000	0.00000000	(0.49251107)	(0.49251107)	826.84494384	0.82684494	0.00000000
2A-H	18,098,852,025.00	106.11663408	0.00000000	106.11663408	0.00000000	0.00000000	106.11663408	0.00000000	0.00000000	106.11663408
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	658.36132878	0.00000000	658.36132878	0.00000000	0.00000000	658.36132878	0.00000000	0.00000000	658.36132878

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 %	4,254,040,038.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,180,432,892.08
1M-1	N/A	N/A	2.50571 %	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	05/25/22 - 06/26/22	33	5.30571 %	66,351,712.08	322,706.03	0.00	0.00	0.00	0.00	322,706.03	0.00	63,547,173.48
1M-2H	N/A	N/A	0.00000 %	3,537,291.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,387,778.29
1B-H	N/A	N/A	0.00000 %	103,752,431.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,814,268.87
2A-H	N/A	N/A	0.00000 %	1,920,589,257.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1	N/A	N/A	2.50571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	N/A	N/A	5.55571 %	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 %	86,658,794.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals					322,706.03	0.00	0.00	0.00	0.00	322,706.03	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 %	140.44338199	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	138.01330693
1M-1	402,500,000.00	2.50571 %	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	5.30571 %	127.23242968	0.61880351	0.00000000	0.00000000	0.00000000	0.00000000	0.61880351	0.00000000	121.85459919
1M-2H	27,801,809.00	0.00000 %	127.23242973	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	121.85459910
1B-H	125,554,700.00	0.00000 %	826.35243276	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	826.84494384
2A-H	18,098,852,025.00	0.00000 %	106.11663408	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1	169,500,000.00	2.50571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,138,020.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	375,000,000.00	5.55571 %	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 %	658.36132878	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,084,574.21
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	61,837.08
Total Deposits	3,146,411.29
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,127,244.63
Total Withdrawals (Pool Distribution Amount)	3,146,411.29
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	1.005710%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	76,499,361.40
Total Principal Reduction Cumulative	27,037,492,695.28
Scheduled Principal Current	11,951,410.90
Scheduled Principal Cumulative	2,349,802,794.93
Unscheduled Principal Current	64,609,787.58
Unscheduled Principal Cumulative	24,665,949,469.22
Senior Reduction Amount	73,607,146.47
Subordinate Reduction Amount	2,954,052.01
Calculated Recovery Principal Amount	1,235,851.86
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	61,837.08
Group 2	
Total Principal Reduction Current	2,007,248,052.77
Total Principal Reduction Cumulative	18,804,002,104.35
Scheduled Principal Current	0.00
Scheduled Principal Cumulative	1,256,071,955.86
Unscheduled Principal Current	2,007,248,052.77
Unscheduled Principal Cumulative	17,529,613,322.10
Senior Reduction Amount	1,920,589,257.57
Subordinate Reduction Amount	86,658,795.20
Calculated Recovery Principal Amount	0.00
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	146212
Period Beginning Loan Count	30963
Period Reference Pool Removal Loan Count	470
Period Ending Loan Count	30503

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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	4,351,182,113.30
Period PIF Loan Count Current	460
PIF Loan Count Cumulative	114319
Period PIF Loan UPB Current	59,635,095.80
PIF Loan UPB Cumulative	23,614,751,630.82
Period Partial Prepayment Amount	4,005,598.01
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	10
D180 Credit Event Loan Count Cumulative	1237
D180 Credit Event Actual Balance Curr	1,174,014.78
D180 Credit Event Actual Balance Cum	216,254,245.10
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	12
Reversed Credit Event Loan Count Cumulative	1150
Reversed Credit Event Amount Current	1,792,385.48
Reversed Credit Event Amount Cumulative	234,466,341.81
Credit Event Amount Current	1,174,014.78
Credit Event Amount Cumulative	217,404,322.73
Total Active Modified Loan Count	194
Total Active Modified Loan UPB	29,843,921.97
Group 2	
At Issuance Loan Count	88416
Period Beginning Loan Count	14109
Period Reference Pool Removal Loan Count	14109
Period Ending Loan Count	0
UPB at Origination	19,272,882,000.00
UPB at Issuance	18,804,002,104.35
UPB Actual Current	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	0
PIF Loan Count Cumulative	73263
Period PIF Loan UPB Current	0.00
PIF Loan UPB Cumulative	15,099,925,861.93
Period Partial Prepayment Amount	0.00
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	0
D180 Credit Event Loan Count Cumulative	967
D180 Credit Event Actual Balance Curr	0.00
D180 Credit Event Actual Balance Cum	180,829,561.60
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	59
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	9,203,013.48
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	603
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	112,696,303.06
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	183,168,266.88
Total Active Modified Loan Count	0
Total Active Modified Loan UPB	0.00
Structural Reporting	
Group 1	
Senior Percentage	96.078276%
Subordinate Percentage	3.921724%
10% Severity Tier Percentage [0 - 1%]	0.001970%
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	0.692620%
Prior Cum Net Credit Event Percentage	0.694590%
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	95.682706%
Subordinate Percentage	4.317294%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.000000%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	0.000000%
Cumulative Net Credit Event Percentage	0.974092%
Prior Cum Net Credit Event Percentage	0.974092%
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 %	3.920000 %	3.920000 %
1M-1	0.00	0.00	2.150000 %	3.920000 %	3.920000 %
1M-1H	0.00	0.00	2.150000 %	3.920000 %	3.920000 %
1M-2	0.00	0.00	0.400000 %	2.340000 %	2.390000 %
1M-2H	0.00	0.00	0.400000 %	2.340000 %	2.390000 %
1B-H	0.00	61,837.08	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	4.320000 %	0.000000 %
2M-1	0.00	0.00	2.800000 %	4.320000 %	0.000000 %
2M-1H	0.00	0.00	2.800000 %	4.320000 %	0.000000 %
2M-2	0.00	0.00	0.700000 %	4.320000 %	0.000000 %
2M-2H	0.00	0.00	0.700000 %	4.320000 %	0.000000 %
2B-H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



Distribution Date: 27-Jun-2022
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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	291	44,617,607.41	0.954005 %	1.025413 %
60 Days	70	10,357,169.86	0.229486 %	0.238031 %
90 Days	37	5,064,626.35	0.121300 %	0.116397 %
120 Days	16	2,223,390.45	0.052454 %	0.051099 %
150 Days	16	2,173,299.83	0.052454 %	0.049947 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	430	64,436,093.90	1.409697 %	1.480887 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



Distribution Date: 27-Jun-2022
 08-Jun-2022 2:58:15 PM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	291	44,617,607.41	0.954005 %	1.025413 %
60 Days	70	10,357,169.86	0.229486 %	0.238031 %
90 Days	37	5,064,626.35	0.121300 %	0.116397 %
120 Days	16	2,223,390.45	0.052454 %	0.051099 %
150 Days	16	2,173,299.83	0.052454 %	0.049947 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	430	64,436,093.90	1.409697 %	1.480887 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	0	0.00	0.000000 %	0.000000 %
60 Days	0	0.00	0.000000 %	0.000000 %
90 Days	0	0.00	0.000000 %	0.000000 %
120 Days	0	0.00	0.000000 %	0.000000 %
150 Days	0	0.00	0.000000 %	0.000000 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	0	0.00	0.000000 %	0.000000 %

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 27-Jun-2022
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	12	1,476,528.09	87,150.15	0.002 %	10	1,588,790.79	(148,987.23)	(0.003 %)	22	3,065,318.88	(61,837.08)	(0.001 %)
Total	12	1,476,528.09	87,150.15	0.002 %	10	1,588,790.79	(148,987.23)	(0.003 %)	22	3,065,318.88	(61,837.08)	(0.001 %)

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	0026962088	129,000.00	0.000 %	UT	80.00	360	101,390.80	05/31/2022	10,139.08	10,139.08
Group 1	0026970495	85,000.00	0.000 %	FL	78.00	360	78,600.78	05/31/2022	7,860.08	7,860.08
Group 1	0026971096	101,000.00	4.500 %	MO	80.00	360	98,020.25	Active	(8,776.39)	8,776.39
Group 1	0026973567	261,000.00	0.000 %	VA	75.00	360	220,611.74	07/31/2021	(22,061.17)	9,019.58
Group 1	0026979946	136,000.00	4.625 %	CA	80.00	360	126,709.50	Active	(11,249.59)	4,742.32
Group 1	0026983887	220,000.00	0.000 %	SC	80.00	360	133,445.23	05/31/2022	13,344.52	13,344.52
Group 1	0026992266	141,000.00	0.000 %	TN	80.00	360	120,025.58	05/31/2022	12,002.56	12,002.56
Group 1	0026998423	83,000.00	5.500 %	MI	70.00	360	70,966.36	Active	(7,490.37)	0.00
Group 1	0027009218	288,000.00	4.375 %	FL	80.00	360	260,768.45	Active	(23,802.84)	10,034.23
Group 1	0027011056	94,000.00	0.000 %	OR	75.00	360	81,901.57	08/31/2021	(8,190.16)	0.00
Group 1	0027015659	124,000.00	0.000 %	AR	79.00	360	105,403.83	05/31/2022	10,540.38	10,540.38
Group 1	0027018239	130,000.00	0.000 %	WI	80.00	360	111,581.71	05/31/2022	11,158.17	11,158.17
Group 1	0027025917	248,000.00	0.000 %	NY	80.00	360	205,247.50	05/31/2022	20,524.75	20,524.75
Group 1	0027035665	89,000.00	0.000 %	VA	80.00	360	75,364.13	05/31/2022	7,536.41	7,536.41
Group 1	0027058697	199,000.00	5.125 %	NJ	75.00	360	182,238.98	Active	(16,163.73)	16,163.73
Group 1	0027059068	226,000.00	0.000 %	NJ	80.00	360	200,970.16	05/31/2022	20,097.02	20,097.02
Group 1	0027064705	312,000.00	4.625 %	MI	80.00	360	249,704.19	Active	(25,739.81)	0.00
Group 1	0027072717	211,000.00	5.250 %	TX	80.00	360	213,474.11	Active	(19,618.73)	18,689.68
Group 1	0027073294	131,000.00	5.000 %	PA	75.00	360	117,424.79	Active	(11,461.42)	4,685.93
Group 1	0027076371	49,000.00	0.000 %	CT	70.00	360	41,985.06	05/31/2022	4,198.51	4,198.51
Group 1	0027076642	154,000.00	2.875 %	CA	70.00	360	150,023.83	Active	(13,678.94)	13,678.94

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



Distribution Date: 27-Jun-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	0027085449	127,000.00	4.250 %	MN	64.00	360	119,460.33	Active	(11,005.41)	11,005.41

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

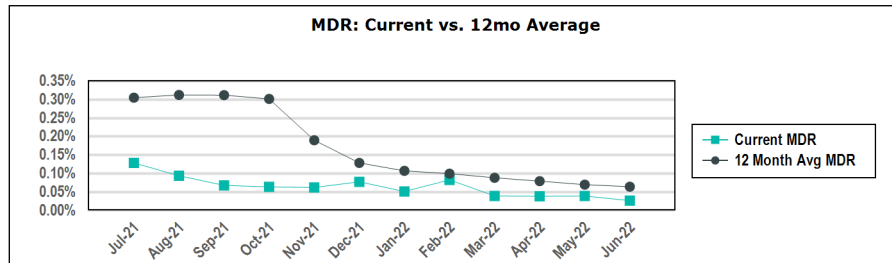
Distribution Date: 27-Jun-2022
 08-Jun-2022 2:58:16 PM

Realized Loss Report - Collateral

Summary

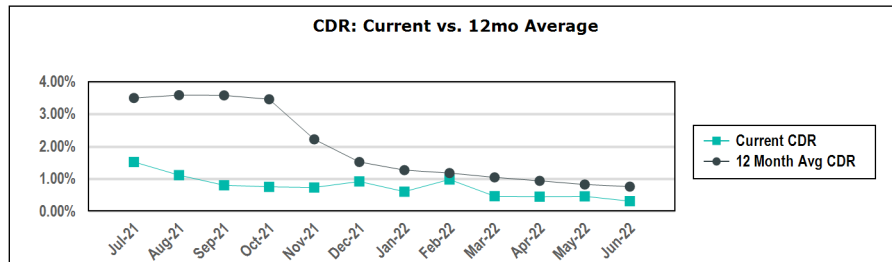
MDR

Current Month 0.027 %
 3 Month Average 0.035 %
 12 Month Average 0.064 %



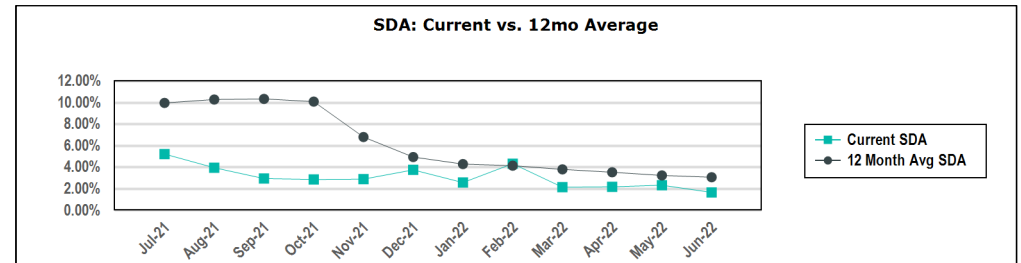
CDR

Current Month 0.318 %
 3 Month Average 0.414 %
 12 Month Average 0.767 %



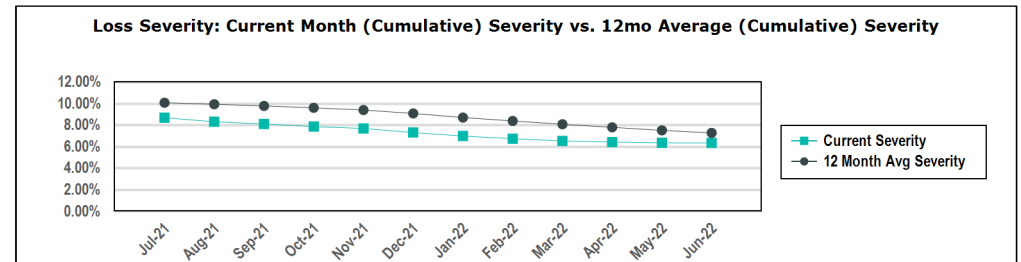
SDA

Current Month 1.671 %
 3 Month Average 2.067 %
 12 Month Average 3.081 %



Loss Severity

Current Month (Cumulative) 6.356 %
 3 Month Average (Cumulative) 6.390 %
 12 Month Average (Cumulative) 7.291 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01

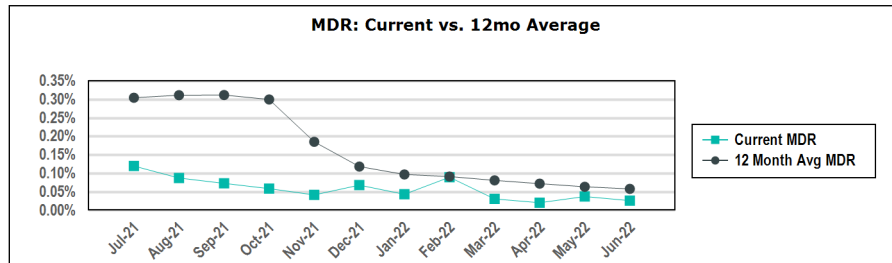
Distribution Date: 27-Jun-2022
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Realized Loss Report - Collateral

Group 1

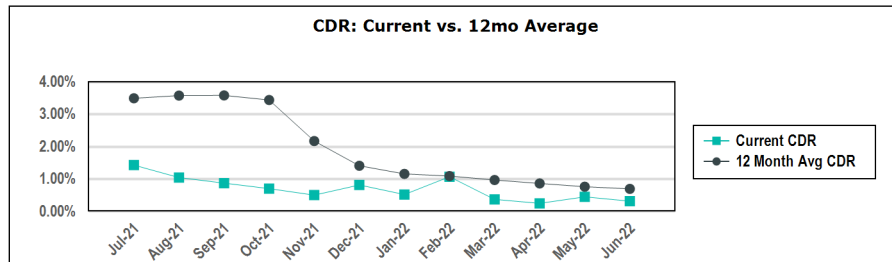
MDR

Current Month 0.027 %
 3 Month Average 0.028 %
 12 Month Average 0.058 %



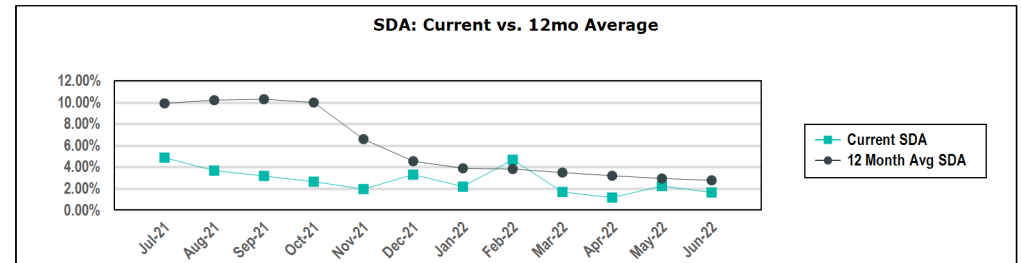
CDR

Current Month 0.318 %
 3 Month Average 0.340 %
 12 Month Average 0.698 %



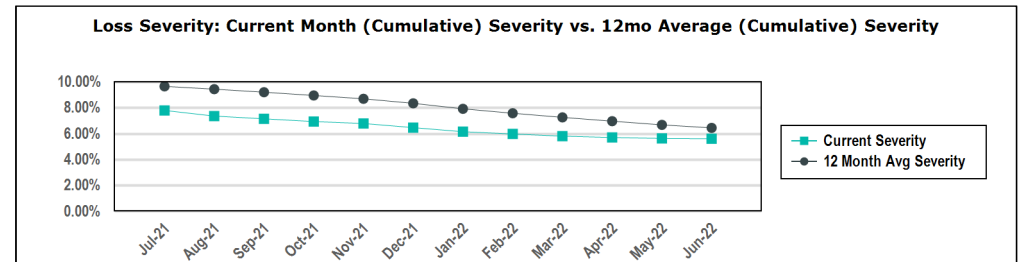
SDA

Current Month 1.671 %
 3 Month Average 1.710 %
 12 Month Average 2.793 %



Loss Severity

Current Month (Cumulative) 5.618 %
 3 Month Average (Cumulative) 5.660 %
 12 Month Average (Cumulative) 6.462 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01

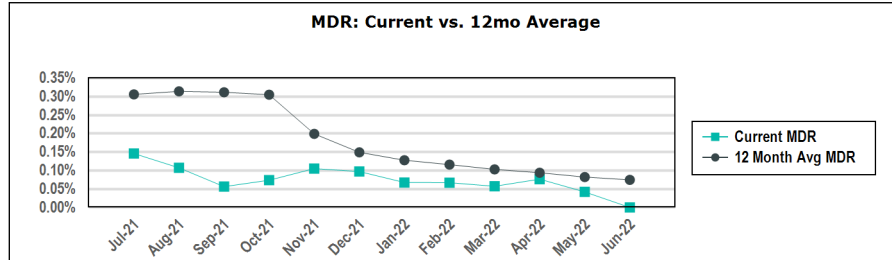
Distribution Date: 27-Jun-2022
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Realized Loss Report - Collateral

Group 2

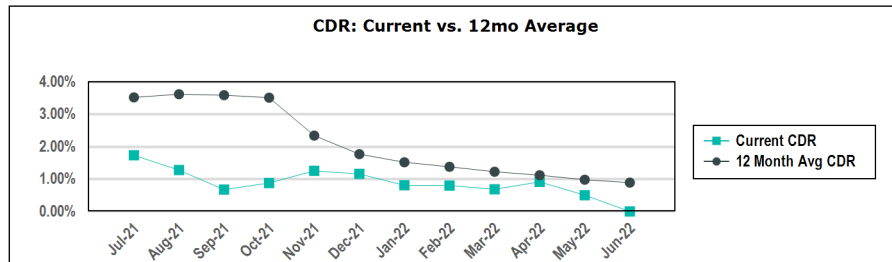
MDR

Current Month 0.000 %
3 Month Average 0.039 %
12 Month Average 0.075 %



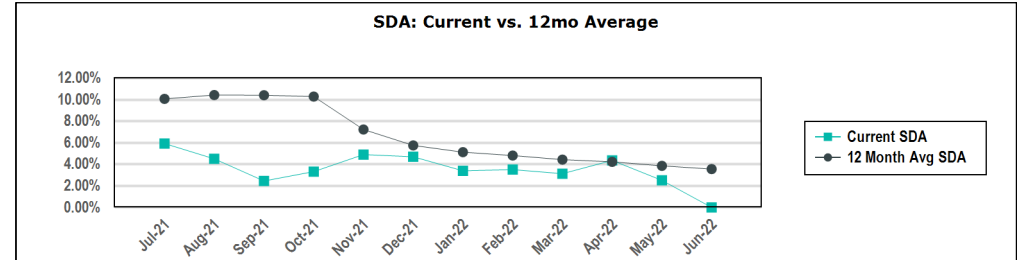
CDR

Current Month 0.000 %
3 Month Average 0.472 %
12 Month Average 0.891 %



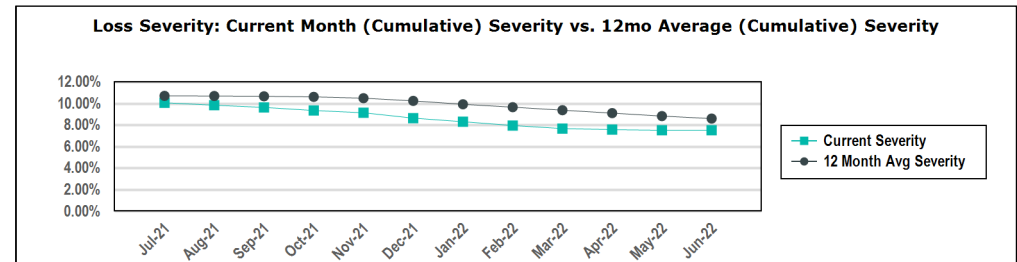
SDA

Current Month 0.000 %
3 Month Average 2.291 %
12 Month Average 3.562 %



Loss Severity

Current Month (Cumulative) 7.530 %
3 Month Average (Cumulative) 7.552 %
12 Month Average (Cumulative) 8.620 %



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: 27-Jun-2022
08-Jun-2022 2:58:18 PM

Prepayment Rates

Summary

SMM

Current Month 1.462 %
3 Month Average 1.746 %
12 Month Average 2.559 %

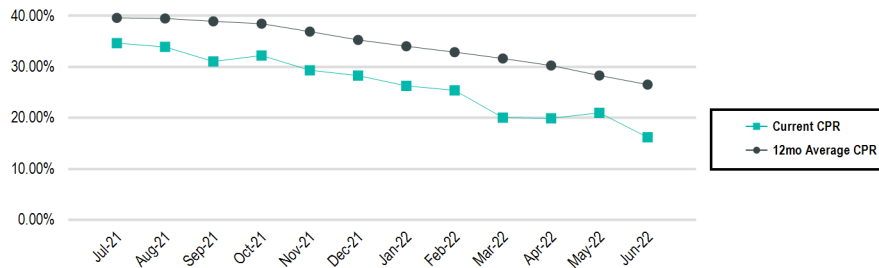
CPR

Current Month 16.198 %
3 Month Average 19.032 %
12 Month Average 26.526 %

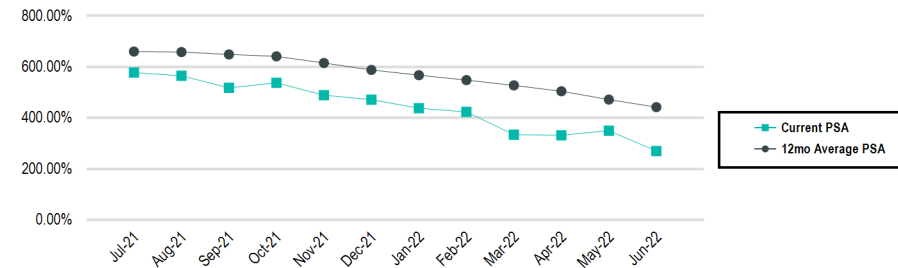
PSA

Current Month 269.958 %
3 Month Average 317.198 %
12 Month Average 442.099 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 1.462 %
3 Month Average 1.715 %
12 Month Average 2.427 %

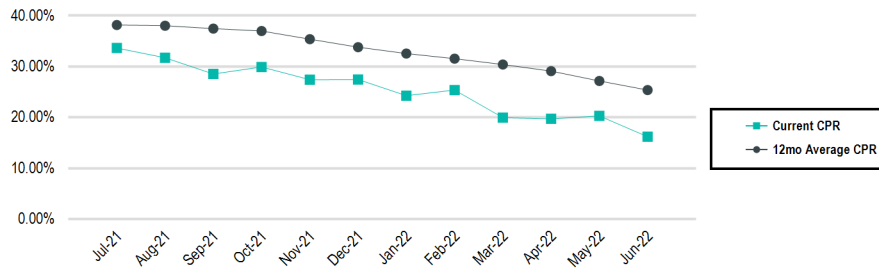
CPR

Current Month 16.198 %
3 Month Average 18.727 %
12 Month Average 25.367 %

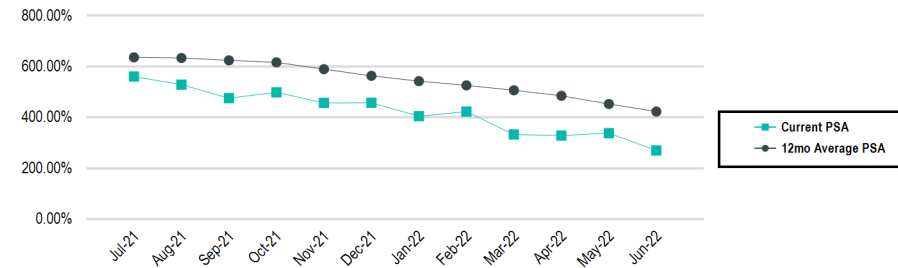
PSA

Current Month 269.958 %
3 Month Average 312.113 %
12 Month Average 422.779 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01

Distribution Date: 27-Jun-2022
 08-Jun-2022 2:58:19 PM

Prepayment Rates

Group 2

SMM

Current Month	0.000 %
3 Month Average	1.328 %
12 Month Average	2.722 %

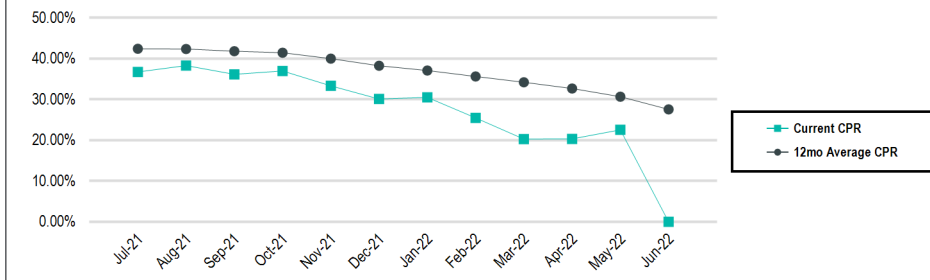
CPR

Current Month	0.000 %
3 Month Average	14.296 %
12 Month Average	27.567 %

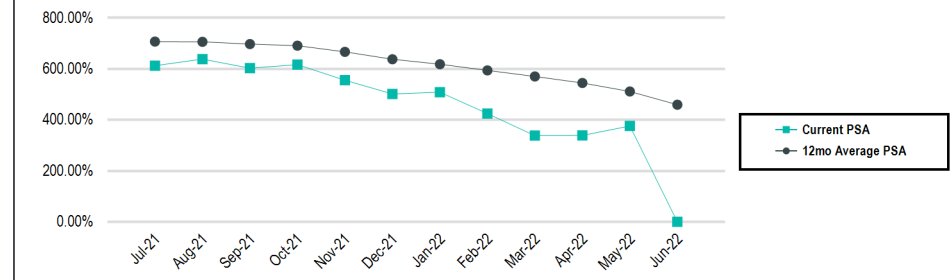
PSA

Current Month	0.000 %
3 Month Average	238.275 %
12 Month Average	459.455 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Supplemental Reporting

Business Day

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2014-C04), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Closing Date

means November 25, 2014.

Cut-off Date

means the close of business on September 30, 2014.

LIBOR Adjustment Date

means, with respect to any Payment Date, the second business day before the related Accrual Period begins. For this purpose, a "business day" is a day on which banks are open for dealing in foreign currency and exchange in London, New York City and Washington, D.C.

Maturity Date

means the Payment Date in November 2024.

Record Date

means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

Accrual Period

means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.