

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: 25-Feb-2021
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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	01/29/2021	0.00000 %	7,168,195,051.18	0.00	295,002,433.52	0.00	6,873,192,617.65	295,002,433.52	0.00
1M-1	30711XAS3	02/24/2021	1.63000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	01/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAT1	02/24/2021	4.43000 %	168,318,269.51	642,087.44	9,683,597.28	0.00	158,634,672.23	10,325,684.72	0.00
1M-2H	NA	01/29/2021	0.00000 %	8,973,254.80	0.00	516,244.53	0.00	8,457,010.27	516,244.53	0.00
1B-H	NA	01/29/2021	0.00000 %	83,596,095.30	0.00	0.00	(3,012,392.92)	86,608,488.22	0.00	38,946,211.78
2A-H	NA	01/29/2021	0.00000 %	3,478,342,665.16	0.00	168,623,078.28	0.00	3,309,719,586.88	168,623,078.28	0.00
2M-1	30711XAU8	02/24/2021	1.63000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	01/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAV6	02/24/2021	4.68000 %	33,211,548.97	133,842.54	5,962,153.13	0.00	27,249,395.85	6,095,995.67	0.00
2M-2H	NA	01/29/2021	0.00000 %	1,761,013.07	0.00	316,137.91	0.00	1,444,875.16	316,137.91	0.00
2B-H	NA	01/29/2021	0.00000 %	101,890,092.39	0.00	0.00	(1,522,187.13)	103,412,279.52	0.00	28,215,735.48
Totals				11,044,287,990.38	775,929.98	480,103,644.65	(4,534,580.05)	10,568,718,925.78	480,879,574.63	67,161,947.26

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	7,168,195,051.18	17,951,847.39	277,050,586.14	0.00	0.00	295,002,433.52	6,873,192,617.65	0.22691240	295,002,433.52
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	168,318,269.51	620,291.87	9,063,305.41	0.00	0.00	9,683,597.28	158,634,672.23	0.30418921	9,683,597.28
1M-2H	27,801,809.00	8,973,254.80	33,068.53	483,176.00	0.00	0.00	516,244.53	8,457,010.27	0.30418921	516,244.53
1B-H	125,554,700.00	83,596,095.30	0.00	0.00	0.00	(3,012,392.92)	(3,012,392.92)	86,608,488.22	0.68980682	0.00
2A-H	18,098,852,025.00	3,478,342,665.16	8,267,882.98	160,355,195.30	0.00	0.00	168,623,078.28	3,309,719,586.88	0.18286903	168,623,078.28
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	33,211,548.97	308,936.06	5,653,217.07	0.00	0.00	5,962,153.13	27,249,395.85	0.07266506	5,962,153.13
2M-2H	19,884,044.00	1,761,013.07	16,381.06	299,756.85	0.00	0.00	316,137.91	1,444,875.16	0.07266506	316,137.91
2B-H	131,628,015.00	101,890,092.39	0.00	0.00	0.00	(1,522,187.13)	(1,522,187.13)	103,412,279.52	0.78564035	0.00
Totals	50,192,676,912.00	11,044,287,990.38	27,198,407.89	452,905,236.77	0.00	(4,534,580.05)	475,569,064.60	10,568,718,925.78	0.21056297	480,103,644.65

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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	236.65164094	0.59266442	9.14658088	0.00000000	0.00000000	9.73924530	226.91239563	0.22691240	9.73924530
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	322.75794729	1.18943791	17.37930088	0.00000000	0.00000000	18.56873879	304.18920849	0.30418921	18.56873879
1M-2H	27,801,809.00	322.75794715	1.18943807	17.37930075	0.00000000	0.00000000	18.56873882	304.18920834	0.30418921	18.56873882
1B-H	125,554,700.00	665.81414555	0.00000000	0.00000000	0.00000000	(23.99267347)	(23.99267347)	689.80681902	0.68980682	0.00000000
2A-H	18,098,852,025.00	192.18581711	0.45681809	8.85996499	0.00000000	0.00000000	9.31678308	182.86903403	0.18286903	9.31678308
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	88.56413059	0.82382949	15.07524552	0.00000000	0.00000000	15.89907501	72.66505560	0.07266506	15.89907501
2M-2H	19,884,044.00	88.56413062	0.82382940	15.07524576	0.00000000	0.00000000	15.89907516	72.66505546	0.07266506	15.89907516
2B-H	131,628,015.00	774.07603837	0.00000000	0.00000000	0.00000000	(11.56430970)	(11.56430970)	785.64034807	0.78564035	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 %	7,168,195,051.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,873,192,617.65
1M-1	N/A	N/A	1.63000 %	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	01/25/21 - 02/24/21	31	4.43000 %	168,318,269.51	642,087.44	0.00	0.00	0.00	0.00	642,087.44	0.00	158,634,672.23
1M-2H	N/A	N/A	0.00000 %	8,973,254.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,457,010.27
1B-H	N/A	N/A	0.00000 %	83,596,095.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	86,608,488.22
2A-H	N/A	N/A	0.00000 %	3,478,342,665.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,309,719,586.88
2M-1	N/A	N/A	1.63000 %	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	01/25/21 - 02/24/21	31	4.68000 %	33,211,548.97	133,842.54	0.00	0.00	0.00	0.00	133,842.54	0.00	27,249,395.85
2M-2H	N/A	N/A	0.00000 %	1,761,013.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,444,875.16
2B-H	N/A	N/A	0.00000 %	101,890,092.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,412,279.52
Totals					775,929.98	0.00	0.00	0.00	0.00	775,929.98	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 %	236.65164094	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	226.91239563
1M-1	402,500,000.00	1.63000 %	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	4.43000 %	322.75794729	1.23123191	0.00000000	0.00000000	0.00000000	0.00000000	1.23123191	0.00000000	304.18920849
1M-2H	27,801,809.00	0.00000 %	322.75794715	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	304.18920834
1B-H	125,554,700.00	0.00000 %	665.81414555	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	689.80681902
2A-H	18,098,852,025.00	0.00000 %	192.18581711	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	182.86903403
2M-1	169,500,000.00	1.63000 %	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	4.68000 %	88.56413059	0.35691344	0.00000000	0.00000000	0.00000000	0.00000000	0.35691344	0.00000000	72.66505560
2M-2H	19,884,044.00	0.00000 %	88.56413062	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	72.66505546
2B-H	131,628,015.00	0.00000 %	774.07603837	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	785.64034807

(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	11,906,267.00
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	4,534,580.05
Total Deposits	16,440,847.05
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	16,421,680.39
Total Withdrawals (Pool Distribution Amount)	16,440,847.05
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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Credit-Linked Notes

Series 2015-C01



Additional Reporting - Deal Level

Informational Reporting	
LIBOR	0.130000%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	302,189,882.41
Total Principal Reduction Cumulative	24,261,782,019.64
Scheduled Principal Current	18,605,207.78
Scheduled Principal Cumulative	2,125,871,802.95
Unscheduled Principal Current	286,597,067.55
Unscheduled Principal Cumulative	22,096,964,004.91
Senior Reduction Amount	295,002,433.52
Subordinate Reduction Amount	10,199,841.81
Calculated Recovery Principal Amount	14,749,750.29
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	3,012,392.92
Group 2	
Total Principal Reduction Current	173,379,182.19
Total Principal Reduction Cumulative	15,362,175,966.60
Scheduled Principal Current	8,593,200.10
Scheduled Principal Cumulative	1,161,765,849.51
Unscheduled Principal Current	166,308,169.22
Unscheduled Principal Cumulative	14,172,194,381.61
Senior Reduction Amount	168,623,078.28
Subordinate Reduction Amount	6,278,291.04
Calculated Recovery Principal Amount	9,061,307.35
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,522,187.13
Informational Reporting	
Group 1	
At Issuance Loan Count	146212
Period Beginning Loan Count	47255
Period Reference Pool Removal Loan Count	1644
Period Ending Loan Count	45713

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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	7,126,892,788.94
Period PIF Loan Count Current	1580
PIF Loan Count Cumulative	98511
Period PIF Loan UPB Current	286,990,585.04
PIF Loan UPB Cumulative	21,017,764,831.16
Period Partial Prepayment Amount	(14,102,712.98)
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	64
D180 Credit Event Loan Count Cumulative	1835
D180 Credit Event Actual Balance Curr	11,737,727.50
D180 Credit Event Actual Balance Cum	350,524,358.86
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	123
Reversed Credit Event Loan Count Cumulative	128
Reversed Credit Event Amount Current	26,799,691.68
Reversed Credit Event Amount Cumulative	27,977,848.26
Credit Event Amount Current	11,737,727.50
Credit Event Amount Cumulative	351,674,436.49
Total Active Modified Loan Count	225
Total Active Modified Loan UPB	33,985,347.65
Group 2	
At Issuance Loan Count	88416
Period Beginning Loan Count	22936
Period Reference Pool Removal Loan Count	976
Period Ending Loan Count	22031
UPB at Origination	19,272,882,000.00
UPB at Issuance	18,804,002,104.35
UPB Actual Current	3,441,826,137.75

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	928
PIF Loan Count Cumulative	65068
Period PIF Loan UPB Current	168,394,356.13
PIF Loan UPB Cumulative	13,734,737,554.10
Period Partial Prepayment Amount	(10,597,219.99)
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	48
D180 Credit Event Loan Count Cumulative	1240
D180 Credit Event Actual Balance Curr	7,539,120.22
D180 Credit Event Actual Balance Cum	232,759,983.79
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	79
Reversed Credit Event Loan Count Cumulative	86
Reversed Credit Event Amount Current	15,150,055.86
Reversed Credit Event Amount Cumulative	16,747,685.15
Credit Event Amount Current	7,539,120.22
Credit Event Amount Cumulative	235,098,689.07
Total Active Modified Loan Count	215
Total Active Modified Loan UPB	38,718,396.36
Structural Reporting	
Group 1	
Senior Percentage	96.488293%
Subordinate Percentage	3.511707%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 2%]	0.047985%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.120386%
Prior Cum Net Credit Event Percentage	1.168372%
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	96.214249%
Subordinate Percentage	3.785751%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.040475%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.250259%
Prior Cum Net Credit Event Percentage	1.290734%
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 %	3.510000 %	3.560000 %
1M-1	0.00	0.00	2.150000 %	3.510000 %	3.560000 %
1M-1H	0.00	0.00	2.150000 %	3.510000 %	3.560000 %
1M-2	0.00	0.00	0.400000 %	1.130000 %	1.220000 %
1M-2H	0.00	0.00	0.400000 %	1.130000 %	1.220000 %
1B-H	0.00	3,012,392.92	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	3.790000 %	3.840000 %
2M-1	0.00	0.00	2.800000 %	3.790000 %	3.840000 %
2M-1H	0.00	0.00	2.800000 %	3.790000 %	3.840000 %
2M-2	0.00	0.00	0.700000 %	2.820000 %	3.000000 %
2M-2H	0.00	0.00	0.700000 %	2.820000 %	3.000000 %
2B-H	0.00	1,522,187.13	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities

Credit-Linked Notes

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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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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	676	107,938,270.24	0.997874 %	1.021299 %
60 Days	226	35,332,854.01	0.333609 %	0.334315 %
90 Days	191	31,976,243.66	0.281944 %	0.302556 %
120 Days	143	23,998,475.69	0.211089 %	0.227071 %
150 Days	132	24,355,491.69	0.194851 %	0.230449 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1368	223,601,335.29	2.019367 %	2.115690 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	426	67,497,467.52	0.931901 %	0.947081 %
60 Days	157	24,409,178.07	0.343447 %	0.342494 %
90 Days	107	17,890,684.76	0.234069 %	0.251031 %
120 Days	85	13,934,145.66	0.185943 %	0.195515 %
150 Days	79	14,290,828.48	0.172817 %	0.200520 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	854	138,022,304.49	1.868178 %	1.936641 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	250	40,440,802.72	1.134765 %	1.174981 %
60 Days	69	10,923,675.94	0.313195 %	0.317380 %
90 Days	84	14,085,558.90	0.381281 %	0.409247 %
120 Days	58	10,064,330.03	0.263265 %	0.292413 %
150 Days	53	10,064,663.21	0.240570 %	0.292422 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	514	85,579,030.80	2.333076 %	2.486443 %

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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	85	16,403,938.79	1,414,229.15	0.020 %	102	22,661,593.17	(4,426,622.07)	(0.062 %)	187	39,065,531.96	(3,012,392.92)	(0.042 %)
Group 2	57	9,439,532.09	1,127,741.66	0.033 %	70	13,569,756.88	(2,649,928.79)	(0.077 %)	127	23,009,288.97	(1,522,187.13)	(0.044 %)
Total	142	25,843,470.88	2,541,970.81	0.024 %	172	36,231,350.05	(7,076,550.86)	(0.067 %)	314	62,074,820.93	(4,534,580.05)	(0.043 %)

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	0026957225	396,000.00	0.000 %	TX	80.00	360	346,615.65	11/30/2020	(69,323.13)	(20,049.76)
Group 1	0026957637	78,000.00	4.625 %	TX	74.00	360	69,951.01	Active	(13,652.01)	(3,948.46)
Group 1	0026957895	145,000.00	4.750 %	NY	62.00	360	132,188.35	Active	(25,623.78)	(12,811.89)
Group 1	0026958151	90,000.00	0.000 %	MD	75.00	360	80,034.43	01/31/2021	16,006.89	16,006.89
Group 1	0026961295	292,000.00	4.250 %	NY	80.00	360	260,663.30	Active	(51,066.38)	(25,533.19)
Group 1	0026961297	152,000.00	0.000 %	NY	80.00	360	133,157.23	09/30/2020	(26,631.45)	(13,315.73)
Group 1	0026961341	282,000.00	0.000 %	CA	65.00	360	246,450.17	01/31/2021	49,290.03	49,290.03
Group 1	0026961744	417,000.00	4.000 %	AL	70.00	360	370,412.19	Active	(72,716.12)	(36,358.06)
Group 1	0026962071	110,000.00	0.000 %	CT	67.00	360	91,741.56	01/31/2021	18,348.31	18,348.31
Group 1	0026962136	236,000.00	4.125 %	AL	80.00	360	209,088.80	Active	(41,022.15)	(20,511.08)
Group 1	0026962735	125,000.00	0.000 %	NC	73.00	360	110,874.55	09/30/2020	(22,174.91)	(11,087.46)
Group 1	0026962860	87,000.00	%	FL	70.00	360	76,778.29	10/31/2020	(15,355.66)	(7,677.83)
Group 1	0026963018	801,000.00	4.000 %	NY	73.00	360	674,242.07	Active	(137,942.50)	(68,971.25)
Group 1	0026965127	343,000.00	3.875 %	NY	78.00	360	300,986.53	Active	(58,708.15)	(29,354.07)
Group 1	0026965191	282,000.00	4.125 %	CA	73.00	360	250,817.93	Active	(49,201.11)	(24,600.55)
Group 1	0026965320	364,000.00	3.875 %	FL	63.00	360	318,670.12	Active	(63,035.78)	(31,517.89)
Group 1	0026965355	376,000.00	0.000 %	NY	80.00	360	325,477.80	01/31/2021	65,095.56	65,095.56
Group 1	0026965799	417,000.00	0.000 %	GA	64.00	360	361,445.46	01/31/2021	72,289.09	72,289.09
Group 1	0026965929	198,000.00	4.125 %	FL	80.00	360	162,279.97	Active	(31,089.34)	(8,991.71)
Group 1	0026966362	592,000.00	0.000 %	CA	80.00	360	514,479.67	01/31/2021	102,895.93	102,895.93

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Feb-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	0026966604	182,000.00	3.750 %	NY	80.00	360	160,329.97	Active	(31,496.60)	(15,748.30)
Group 1	0026967767	380,000.00	4.500 %	NE	80.00	360	341,990.21	Active	(66,793.55)	(33,396.77)
Group 1	0026968589	120,000.00	5.375 %	WA	80.00	360	110,701.33	Active	(21,225.63)	(10,612.82)
Group 1	0026968906	322,000.00	0.000 %	MN	80.00	360	281,509.10	11/30/2020	(56,301.82)	(16,283.71)
Group 1	0026969549	174,000.00	4.250 %	FL	72.00	360	155,349.05	Active	(29,934.64)	(8,657.75)
Group 1	0026970082	152,000.00	4.500 %	UT	80.00	360	137,904.43	Active	(26,605.90)	(7,695.01)
Group 1	0026970084	151,000.00	%	IL	80.00	360	127,866.53	10/31/2020	(25,573.31)	(12,786.66)
Group 1	0026970509	625,000.00	4.500 %	NY	70.00	360	563,008.06	Active	(109,073.98)	(54,536.99)
Group 1	0026971106	104,000.00	0.000 %	AL	80.00	360	91,269.68	01/31/2021	18,253.94	18,253.94
Group 1	0026971644	114,000.00	0.000 %	NE	75.00	360	100,353.12	01/31/2021	20,070.62	20,070.62
Group 1	0026972561	134,000.00	4.625 %	MI	68.00	360	122,544.59	Active	(23,621.31)	(6,831.80)
Group 1	0026973662	395,000.00	3.500 %	CA	66.00	360	343,368.32	Active	(68,128.29)	(34,064.15)
Group 1	0026974411	347,000.00	0.000 %	OH	77.00	360	293,583.61	01/31/2021	58,716.72	58,716.72
Group 1	0026974546	324,000.00	0.000 %	PA	80.00	360	278,162.30	01/31/2021	55,632.46	55,632.46
Group 1	0026975479	319,000.00	%	CA	70.00	360	277,846.38	10/31/2020	(55,569.28)	(27,784.64)
Group 1	0026975579	170,000.00	3.875 %	PA	73.00	360	151,457.53	Active	(29,294.02)	(8,472.47)
Group 1	0026975836	233,000.00	3.875 %	NC	77.00	360	198,535.34	Active	(38,401.70)	(19,200.85)
Group 1	0026977244	206,000.00	4.375 %	AZ	80.00	360	180,677.80	Active	(35,397.06)	(17,698.53)
Group 1	0026980147	183,000.00	0.000 %	KY	67.00	360	160,241.15	01/31/2021	32,048.23	32,048.23
Group 1	0026981242	349,000.00	0.000 %	NJ	70.00	360	305,846.62	01/31/2021	61,169.32	61,169.32
Group 1	0026982596	81,000.00	4.875 %	WA	75.00	360	73,100.48	Active	(14,218.13)	(4,112.20)
Group 1	0026982793	328,000.00	0.000 %	MD	80.00	360	287,323.18	11/30/2020	(57,464.64)	(16,620.03)
Group 1	0026983851	154,000.00	0.000 %	WV	75.00	360	134,272.33	01/31/2021	26,854.47	26,854.47
Group 1	0026986035	637,000.00	3.750 %	NY	75.00	360	565,765.49	Active	(110,410.51)	(55,205.26)
Group 1	0026987225	458,000.00	0.000 %	NY	70.00	360	390,147.86	01/31/2021	78,029.57	78,029.57
Group 1	0026987504	75,000.00	4.250 %	AZ	63.00	360	67,733.74	Active	(13,147.25)	(6,573.62)
Group 1	0026987875	154,000.00	4.625 %	OR	65.00	360	133,590.49	Active	(27,256.67)	(13,628.34)
Group 1	0026987929	120,000.00	4.750 %	TX	80.00	360	107,477.40	Active	(21,003.66)	(10,501.83)
Group 1	0026988717	83,000.00	0.000 %	NC	75.00	360	74,071.75	01/31/2021	14,814.35	14,814.35
Group 1	0026988907	386,000.00	4.500 %	NC	75.00	360	349,697.39	Active	(68,052.67)	(34,026.34)
Group 1	0026990697	392,000.00	3.625 %	NY	69.00	360	349,458.42	Active	(67,119.19)	(33,559.59)
Group 1	0026991174	93,000.00	5.250 %	SC	67.00	360	84,934.00	Active	(16,553.17)	(8,276.59)
Group 1	0026993887	285,000.00	4.500 %	PR	69.00	360	261,367.05	Active	(50,906.90)	(25,453.45)

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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	0026993896	224,000.00	4.500 %	PR	80.00	360	204,952.93	Active	(39,779.18)	(19,889.59)
Group 1	0026995865	168,000.00	5.000 %	PA	80.00	360	154,696.70	Active	(29,943.68)	(14,971.84)
Group 1	0026996103	375,000.00	0.000 %	CO	75.00	360	326,929.64	01/31/2021	65,385.93	65,385.93
Group 1	0026996750	65,000.00	4.750 %	FL	80.00	360	58,743.57	Active	(11,503.53)	(5,751.77)
Group 1	0026996792	41,000.00	0.000 %	PA	75.00	360	36,568.16	01/31/2021	7,313.63	7,313.63
Group 1	0026997065	75,000.00	%	FL	80.00	360	45,017.26	10/31/2020	(9,003.45)	(4,501.72)
Group 1	0026997856	65,000.00	4.875 %	WA	75.00	360	58,245.18	Active	(11,580.85)	(5,790.43)
Group 1	0026998583	216,000.00	5.000 %	TX	80.00	360	184,091.98	Active	(35,443.15)	(17,721.58)
Group 1	0026999248	144,000.00	4.625 %	CA	80.00	360	125,380.25	Active	(25,430.54)	(7,355.07)
Group 1	0027000051	399,000.00	3.625 %	NY	75.00	360	352,211.15	Active	(68,855.92)	(34,427.96)
Group 1	0027000774	417,000.00	5.250 %	NY	72.00	360	391,894.62	Active	(74,529.95)	(37,264.98)
Group 1	0027000816	458,000.00	4.750 %	NY	75.00	360	398,551.85	Active	(81,138.06)	(40,569.03)
Group 1	0027000929	199,000.00	4.750 %	NY	80.00	360	150,526.36	Active	(29,216.21)	(14,608.11)
Group 1	0027001386	417,000.00	4.750 %	MS	67.00	360	377,125.11	Active	(73,975.56)	(36,987.78)
Group 1	0027001739	184,000.00	4.250 %	MA	80.00	360	162,671.77	Active	(31,757.42)	(15,878.71)
Group 1	0027002566	218,000.00	4.625 %	FL	75.00	360	196,449.27	Active	(38,415.21)	(19,207.61)
Group 1	0027002808	49,000.00	0.000 %	PA	80.00	360	42,863.26	01/31/2021	8,572.65	8,572.65
Group 1	0027002940	80,000.00	5.375 %	FL	80.00	360	72,361.44	Active	(14,114.25)	(7,057.12)
Group 1	0027004039	238,000.00	4.500 %	CT	77.00	360	216,780.69	Active	(41,950.44)	(20,975.22)
Group 1	0027005075	126,000.00	5.500 %	NY	80.00	360	118,606.62	Active	(22,731.82)	(11,365.91)
Group 1	0027005402	174,000.00	4.625 %	MD	80.00	360	158,465.99	Active	(30,803.62)	(15,401.81)
Group 1	0027005486	168,000.00	4.750 %	MD	80.00	360	153,461.06	Active	(29,741.06)	(14,870.53)
Group 1	0027005580	175,000.00	4.625 %	NC	68.00	360	157,673.31	Active	(30,943.50)	(15,471.75)
Group 1	0027005581	161,000.00	0.000 %	OR	70.00	360	140,207.09	01/31/2021	28,041.42	28,041.42
Group 1	0027006621	304,000.00	4.500 %	WA	80.00	360	276,305.96	Active	(53,184.88)	(26,592.44)
Group 1	0027008674	316,000.00	4.375 %	TX	80.00	360	287,196.21	Active	(55,498.24)	(27,749.12)
Group 1	0027009101	480,000.00	4.375 %	CA	80.00	360	421,787.05	Active	(82,344.92)	(41,172.46)
Group 1	0027010987	108,000.00	5.000 %	TX	76.00	360	92,016.65	Active	(18,938.80)	(9,469.40)
Group 1	0027011257	167,000.00	5.125 %	NY	80.00	360	155,680.61	Active	(29,815.13)	(14,907.56)
Group 1	0027011717	280,000.00	0.000 %	NJ	78.00	360	253,658.87	01/31/2021	50,805.80	50,805.80
Group 1	0027012730	145,000.00	4.990 %	NH	80.00	360	126,900.42	Active	(24,851.21)	(12,425.61)
Group 1	0027013007	148,000.00	0.000 %	IL	80.00	360	124,950.13	01/31/2021	24,990.03	24,990.03
Group 1	0027014290	206,000.00	0.000 %	LA	80.00	360	181,227.82	01/31/2021	36,245.56	36,245.56

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

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Group 1	0027014497	53,000.00	4.950 %	AR	80.00	360	48,015.06	Active	(9,388.16)	(4,694.08)
Group 1	0027014571	285,000.00	0.000 %	CA	64.00	360	251,198.27	01/31/2021	50,239.65	50,239.65
Group 1	0027017003	241,000.00	0.000 %	IL	80.00	360	212,247.05	01/31/2021	42,449.41	42,449.41
Group 1	0027017300	241,000.00	4.875 %	NC	70.00	360	219,364.08	Active	(42,509.47)	(21,254.73)
Group 1	0027018489	35,000.00	4.625 %	NY	75.00	360	31,663.62	Active	(6,088.48)	(1,760.92)
Group 1	0027019245	224,000.00	0.000 %	TX	70.00	360	191,649.76	11/30/2020	(38,329.95)	(11,085.85)
Group 1	0027019421	200,000.00	4.750 %	NJ	80.00	360	184,678.53	Active	(35,412.50)	(17,706.25)
Group 1	0027020890	110,000.00	5.250 %	SC	80.00	360	100,680.34	Active	(19,544.35)	(9,772.18)
Group 1	0027021114	311,000.00	0.000 %	NJ	80.00	360	275,454.17	01/31/2021	55,090.83	55,090.83
Group 1	0027021560	260,000.00	0.000 %	NY	80.00	360	229,159.81	01/31/2021	45,831.96	45,831.96
Group 1	0027021760	58,000.00	0.000 %	VA	80.00	360	51,763.09	01/31/2021	10,352.62	10,352.62
Group 1	0027022697	233,000.00	4.875 %	TX	70.00	360	211,613.13	Active	(41,343.45)	(20,671.73)
Group 1	0027024195	320,000.00	4.771 %	CA	67.00	360	289,492.87	Active	(56,778.19)	(28,389.10)
Group 1	0027024222	227,000.00	0.000 %	CA	70.00	360	201,068.55	09/30/2020	(40,213.71)	(20,106.86)
Group 1	0027025755	122,000.00	0.000 %	AL	80.00	360	107,997.11	01/31/2021	21,599.42	21,599.42
Group 1	0027025908	84,000.00	0.000 %	PA	80.00	360	74,119.94	01/31/2021	14,823.99	14,823.99
Group 1	0027026281	143,000.00	4.875 %	FL	73.00	360	124,565.53	Active	(23,129.54)	(11,564.77)
Group 1	0027027146	258,000.00	4.250 %	NY	70.00	360	220,189.43	Active	(44,810.86)	(22,405.43)
Group 1	0027027542	403,000.00	0.000 %	NY	70.00	360	353,688.91	01/31/2021	70,737.78	70,737.78
Group 1	0027027966	170,000.00	0.000 %	IL	80.00	360	149,271.53	01/31/2021	29,854.31	29,854.31
Group 1	0027028496	208,000.00	0.000 %	UT	80.00	360	185,484.62	01/31/2021	37,096.92	37,096.92
Group 1	0027029606	138,000.00	4.953 %	MI	80.00	360	127,611.06	Active	(24,549.49)	(12,274.75)
Group 1	0027029804	360,000.00	4.625 %	CA	80.00	360	313,497.73	Active	(63,834.30)	(31,917.15)
Group 1	0027032528	194,000.00	0.000 %	LA	80.00	360	171,060.96	01/31/2021	34,212.19	34,212.19
Group 1	0027032576	252,000.00	4.750 %	NJ	80.00	360	230,331.62	Active	(44,704.69)	(22,352.35)
Group 1	0027032839	288,000.00	5.000 %	NY	80.00	360	264,948.78	Active	(51,521.42)	(25,760.71)
Group 1	0027032938	236,000.00	4.500 %	AK	80.00	360	213,873.57	Active	(41,745.95)	(20,872.97)
Group 1	0027036225	416,000.00	4.625 %	MA	79.00	360	371,149.56	Active	(71,569.51)	(20,699.46)
Group 1	0027038578	124,000.00	0.000 %	NY	80.00	360	108,393.43	01/31/2021	21,678.69	21,678.69
Group 1	0027039205	168,000.00	4.875 %	NY	70.00	360	154,983.61	Active	(29,873.87)	(14,936.94)
Group 1	0027039416	392,000.00	3.875 %	NY	61.00	360	282,727.53	Active	(54,655.81)	(27,327.91)
Group 1	0027043185	143,000.00	0.000 %	PA	75.00	360	120,331.21	09/30/2020	(24,066.24)	(12,033.12)
Group 1	0027043925	64,000.00	5.250 %	FL	75.00	360	58,287.96	Active	(11,354.64)	(5,677.32)

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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	0027044167	150,000.00	0.000 %	TX	80.00	360	120,522.42	01/31/2021	24,104.48	24,104.48
Group 1	0027045010	142,000.00	0.000 %	CA	80.00	360	123,696.04	01/31/2021	24,739.21	24,739.21
Group 1	0027045814	51,000.00	6.125 %	MI	75.00	360	42,776.86	Active	(9,267.78)	(4,633.89)
Group 1	0027046457	229,000.00	0.000 %	FL	75.00	360	201,220.22	01/31/2021	40,244.04	40,244.04
Group 1	0027047298	448,000.00	4.500 %	NJ	80.00	360	408,751.88	Active	(79,246.50)	(39,623.25)
Group 1	0027048129	92,000.00	0.000 %	DE	80.00	360	82,058.18	01/31/2021	16,411.64	16,411.64
Group 1	0027049418	100,000.00	0.000 %	OH	80.00	360	87,074.89	01/31/2021	17,414.98	17,414.98
Group 1	0027050392	151,000.00	0.000 %	TX	61.00	360	133,420.32	01/31/2021	26,684.06	26,684.06
Group 1	0027053923	222,000.00	4.750 %	MD	61.00	360	202,891.10	Active	(39,129.90)	(19,564.95)
Group 1	0027057098	417,000.00	0.000 %	NJ	77.00	360	366,648.06	01/31/2021	73,329.61	73,329.61
Group 1	0027058162	192,000.00	4.875 %	IL	80.00	360	165,632.44	Active	(32,485.32)	(9,395.46)
Group 1	0027058391	121,000.00	0.000 %	OR	65.00	360	106,575.91	01/31/2021	21,315.18	21,315.18
Group 1	0027060226	404,000.00	5.500 %	MA	75.00	360	375,545.73	Active	(72,440.24)	(36,220.12)
Group 1	0027060253	202,000.00	4.375 %	FL	77.00	360	146,829.48	Active	(28,835.93)	(14,417.97)
Group 1	0027060420	138,000.00	0.000 %	TX	80.00	360	120,854.11	01/31/2021	24,170.82	24,170.82
Group 1	0027061409	196,000.00	0.000 %	TN	71.00	360	169,789.92	01/31/2021	33,957.98	33,957.98
Group 1	0027063065	76,000.00	0.000 %	NY	80.00	360	66,683.74	01/31/2021	13,336.75	13,336.75
Group 1	0027063928	154,000.00	0.000 %	IL	80.00	360	133,753.37	01/31/2021	26,750.67	26,750.67
Group 1	0027065200	72,000.00	5.250 %	NJ	80.00	360	65,284.23	Active	(12,734.62)	(6,367.31)
Group 1	0027065823	320,000.00	4.875 %	LA	80.00	360	292,006.91	Active	(56,795.02)	(28,397.51)
Group 1	0027066219	191,000.00	4.500 %	CA	72.00	360	170,817.50	Active	(33,616.68)	(16,808.34)
Group 1	0027068015	225,000.00	5.375 %	VA	75.00	360	198,199.98	Active	(40,295.14)	(11,654.23)
Group 1	0027068880	232,000.00	0.000 %	DC	80.00	360	200,560.59	01/31/2021	40,112.12	40,112.12
Group 1	0027069114	111,000.00	0.000 %	TX	70.00	360	98,883.89	01/31/2021	19,776.78	19,776.78
Group 1	0027069753	198,000.00	0.000 %	CA	80.00	360	172,284.90	01/31/2021	34,456.98	34,456.98
Group 1	0027069838	420,000.00	4.500 %	HI	75.00	360	377,894.28	Active	(73,999.13)	(21,402.16)
Group 1	0027069996	285,000.00	0.000 %	CA	80.00	360	249,239.94	01/31/2021	49,847.99	49,847.99
Group 1	0027071291	220,000.00	4.750 %	AL	80.00	360	198,861.06	Active	(38,777.96)	(19,388.98)
Group 1	0027072318	158,000.00	4.875 %	CA	70.00	360	155,464.32	Active	(27,507.78)	(13,753.89)
Group 1	0027074813	196,000.00	0.000 %	FL	80.00	360	175,179.59	01/31/2021	35,035.92	35,035.92
Group 1	0027075460	71,000.00	0.000 %	UT	72.00	360	63,676.66	09/30/2020	(12,735.33)	(6,367.66)
Group 1	0027075703	90,000.00	0.000 %	KS	75.00	360	74,485.77	01/31/2021	14,897.15	14,897.15
Group 1	0027076642	154,000.00	0.000 %	CA	70.00	360	136,789.42	01/31/2021	27,357.88	27,357.88

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

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Group 1	0027076893	113,000.00	4.500 %	WA	71.00	360	103,486.40	Active	(19,949.08)	(9,974.54)
Group 1	0027078528	550,000.00	%	CA	71.00	360	480,080.63	10/31/2020	(96,016.13)	(48,008.07)
Group 1	0027079168	79,000.00	0.000 %	CA	80.00	360	69,987.40	01/31/2021	13,997.48	13,997.48
Group 1	0027079575	384,000.00	4.875 %	NY	80.00	360	348,689.66	Active	(68,080.76)	(34,040.38)
Group 1	0027080668	179,000.00	4.375 %	TX	70.00	360	161,247.72	Active	(31,579.26)	(15,789.63)
Group 1	0027080917	264,000.00	0.000 %	NY	80.00	360	237,545.86	09/30/2020	(47,509.17)	(23,754.58)
Group 1	0027081834	461,000.00	%	CA	62.00	360	409,689.18	10/31/2020	(81,937.84)	(40,968.92)
Group 1	0027082456	412,000.00	4.125 %	VA	80.00	360	375,505.58	Active	(72,336.00)	(36,168.00)
Group 1	0027083264	272,000.00	0.000 %	CA	80.00	360	238,525.96	01/31/2021	47,705.19	47,705.19
Group 1	0027084616	150,000.00	5.125 %	AZ	67.00	360	141,362.81	Active	(26,880.88)	(13,440.44)
Group 1	0027084681	78,000.00	0.000 %	PA	80.00	360	67,967.59	01/31/2021	13,593.52	13,593.52
Group 1	0027085238	184,000.00	4.500 %	FL	80.00	360	166,100.21	Active	(32,504.75)	(16,252.38)
Group 1	0027085830	417,000.00	3.875 %	CT	65.00	360	358,289.09	Active	(70,796.00)	(20,475.74)
Group 1	0027085883	417,000.00	0.000 %	MT	75.00	360	366,178.12	01/31/2021	73,235.62	73,235.62
Group 1	0027087477	373,000.00	0.000 %	CA	80.00	360	329,715.29	11/30/2020	(65,943.06)	(19,072.17)
Group 1	0027089346	475,000.00	0.000 %	CA	80.00	360	411,429.97	01/31/2021	82,285.99	82,285.99
Group 1	0027092448	285,000.00	5.125 %	CA	75.00	360	262,817.84	Active	(51,006.56)	(25,503.28)
Group 1	0027092908	196,000.00	0.000 %	TX	80.00	360	173,719.26	09/30/2020	(34,743.85)	(17,371.92)
Group 1	0027093128	308,000.00	4.750 %	MI	79.00	360	282,371.23	Active	(54,783.11)	(27,391.56)
Group 1	0027093176	192,000.00	4.750 %	CA	80.00	360	175,128.37	Active	(34,039.14)	(17,019.57)
Group 1	0027093189	417,000.00	0.000 %	GA	79.00	360	369,701.00	09/30/2020	(73,940.20)	(36,970.10)
Group 1	0027093381	90,000.00	0.000 %	FL	80.00	360	80,041.80	01/31/2021	16,008.36	16,008.36
Group 1	0027093669	246,000.00	5.000 %	NY	80.00	360	228,328.06	Active	(43,918.43)	(21,959.22)
Group 1	0027094005	329,000.00	%	TX	80.00	360	291,861.13	10/31/2020	(58,372.23)	(29,186.12)
Group 1	0027094536	225,000.00	4.125 %	CT	65.00	360	203,440.04	Active	(39,667.70)	(19,833.85)
Group 1	0027094964	192,000.00	0.000 %	CA	80.00	360	168,714.86	01/31/2021	33,742.97	33,742.97
Group 1	0027095957	265,000.00	0.000 %	OR	80.00	360	229,925.76	01/31/2021	45,985.15	45,985.15
Group 1	0027096156	224,000.00	4.750 %	CA	80.00	360	202,494.26	Active	(39,813.58)	(11,514.95)
Group 1	0027096615	348,000.00	0.000 %	CA	80.00	360	302,606.87	01/31/2021	60,521.37	60,521.37
Group 1	0027097275	123,000.00	0.000 %	TX	70.00	360	110,554.72	09/30/2020	(22,110.94)	(11,055.47)
Group 1	0027101497	791,000.00	5.000 %	CA	74.00	360	722,667.36	Active	(140,984.71)	(70,492.36)
Group 1	0027103448	164,000.00	0.000 %	TX	75.00	360	144,465.60	01/31/2021	28,893.12	28,893.12
Group 1	0027103924	139,000.00	4.500 %	AR	70.00	360	119,592.70	Active	(24,370.49)	(7,048.47)

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Group 1	0027104749	130,000.00	0.000 %	NC	63.00	360	113,970.79	01/31/2021	22,794.16	22,794.16
Group 1	0027104962	332,000.00	4.500 %	CA	80.00	360	300,373.95	Active	(58,779.66)	(29,389.83)
Group 2	0026868022	123,000.00	4.625 %	VA	85.00	360	120,134.00	Active	(23,087.17)	(8,697.51)
Group 2	0026868056	134,000.00	%	TX	83.00	360	114,266.80	10/31/2020	(22,853.36)	(8,609.42)
Group 2	0026869754	169,000.00	0.000 %	NC	95.00	360	142,722.66	01/31/2021	28,544.53	28,544.53
Group 2	0026870763	163,000.00	0.000 %	NY	90.00	360	140,808.58	01/31/2021	28,161.72	28,161.72
Group 2	0026870951	275,000.00	3.750 %	TX	95.00	360	252,440.06	Active	(48,256.37)	(18,179.37)
Group 2	0026872023	241,000.00	0.000 %	MI	90.00	360	199,967.35	11/30/2020	(39,993.47)	0.00
Group 2	0026873509	171,000.00	0.000 %	CO	90.00	360	162,721.88	01/31/2021	32,544.38	32,544.38
Group 2	0026873768	162,000.00	4.875 %	FL	95.00	360	148,715.40	Active	(28,475.01)	(10,727.24)
Group 2	0026874045	105,000.00	0.000 %	IL	95.00	360	91,043.97	01/31/2021	18,208.79	18,208.79
Group 2	0026874318	134,000.00	0.000 %	MN	95.00	360	116,983.76	01/31/2021	23,396.75	23,396.75
Group 2	0026874694	140,000.00	4.250 %	TN	90.00	360	117,397.97	Active	(22,779.17)	0.00
Group 2	0026874773	113,000.00	0.000 %	PA	90.00	360	98,879.79	01/31/2021	19,775.96	19,775.96
Group 2	0026875550	134,000.00	0.000 %	NY	85.00	360	114,597.78	01/31/2021	22,919.56	22,919.56
Group 2	0026875578	266,000.00	3.500 %	NY	95.00	360	233,392.58	Active	(45,402.64)	(17,104.29)
Group 2	0026875836	357,000.00	3.500 %	FL	90.00	360	314,911.77	Active	(61,248.07)	(23,073.66)
Group 2	0026876773	157,000.00	0.000 %	PA	95.00	360	142,413.67	01/31/2021	28,482.73	28,482.73
Group 2	0026877654	298,000.00	4.250 %	FL	95.00	360	265,751.41	Active	(52,091.08)	(19,623.99)
Group 2	0026877720	233,000.00	4.250 %	NY	95.00	360	210,698.47	Active	(40,717.43)	(15,339.26)
Group 2	0026877872	289,000.00	4.250 %	MO	95.00	360	257,891.86	Active	(50,406.94)	(18,989.53)
Group 2	0026877886	413,000.00	4.875 %	NY	90.00	360	353,641.09	Active	(72,050.73)	(27,143.29)
Group 2	0026878801	324,000.00	4.750 %	NE	84.00	360	312,959.79	Active	(58,840.13)	(22,166.53)
Group 2	0026878920	264,000.00	4.375 %	MA	85.00	360	233,344.07	Active	(46,119.07)	(17,374.19)
Group 2	0026879040	363,000.00	4.625 %	ME	95.00	360	330,537.03	Active	(64,055.39)	(24,131.25)
Group 2	0026879186	182,000.00	4.625 %	FL	93.00	360	179,898.44	Active	(32,997.23)	(16,498.62)
Group 2	0026879609	90,000.00	0.000 %	OH	95.00	360	79,026.13	01/31/2021	15,805.23	15,805.23
Group 2	0026881718	122,000.00	0.000 %	AL	95.00	360	105,947.10	01/31/2021	21,189.42	21,189.42
Group 2	0026882173	236,000.00	%	ID	89.00	360	207,379.20	10/31/2020	(41,475.84)	(15,624.97)
Group 2	0026883127	314,000.00	4.750 %	KS	95.00	360	286,207.55	Active	(55,503.64)	(20,909.59)
Group 2	0026883228	95,000.00	0.000 %	PA	90.00	360	82,768.57	01/31/2021	16,553.71	16,553.71
Group 2	0026883244	173,000.00	0.000 %	PA	90.00	360	154,601.54	08/31/2020	(30,920.31)	(15,460.16)
Group 2	0026883457	74,000.00	5.125 %	IN	90.00	360	67,104.50	Active	(13,159.92)	(4,957.67)

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Group 2	0026885432	179,000.00	4.375 %	PA	90.00	360	161,851.24	Active	(32,958.64)	(12,416.33)
Group 2	0026885951	343,000.00	4.625 %	TX	90.00	360	307,879.61	Active	(60,550.23)	(22,810.76)
Group 2	0026886657	180,000.00	4.500 %	PR	90.00	360	163,548.74	Active	(31,963.12)	(12,041.29)
Group 2	0026887985	276,000.00	0.000 %	VA	95.00	360	242,858.65	01/31/2021	48,571.73	48,571.73
Group 2	0026890326	290,000.00	4.375 %	CT	95.00	360	262,507.17	Active	(50,922.06)	(19,183.60)
Group 2	0026890330	223,000.00	0.000 %	CT	95.00	360	197,842.51	01/31/2021	39,568.50	39,568.50
Group 2	0026891350	337,000.00	4.625 %	MA	95.00	360	310,988.88	Active	(59,526.43)	(22,425.08)
Group 2	0026891580	218,000.00	4.750 %	LA	95.00	360	199,140.99	Active	(38,677.38)	(14,570.73)
Group 2	0026891831	347,000.00	0.000 %	TX	95.00	360	309,454.67	08/31/2020	(61,890.93)	(30,945.46)
Group 2	0026892413	52,000.00	4.875 %	NC	95.00	360	48,876.56	Active	(9,241.20)	(4,620.60)
Group 2	0026892611	48,000.00	0.000 %	OH	97.00	360	42,037.99	01/31/2021	8,407.60	8,407.60
Group 2	0026892621	181,000.00	5.250 %	NY	95.00	360	157,924.24	Active	(32,193.50)	(16,096.75)
Group 2	0026892794	238,000.00	0.000 %	LA	95.00	360	210,973.86	01/31/2021	42,194.77	42,194.77
Group 2	0026893219	164,000.00	4.500 %	MS	90.00	360	148,068.07	Active	(28,894.98)	(10,885.45)
Group 2	0026893696	204,000.00	4.875 %	DE	95.00	360	178,951.24	Active	(34,832.73)	(13,122.35)
Group 2	0026893972	190,000.00	4.625 %	CA	95.00	360	172,383.79	Active	(33,492.88)	(12,617.59)
Group 2	0026894193	238,000.00	4.625 %	TX	95.00	360	211,881.66	Active	(41,439.17)	(15,611.15)
Group 2	0026894243	197,000.00	0.000 %	CA	95.00	360	168,428.74	01/31/2021	33,685.75	33,685.75
Group 2	0026894278	242,000.00	4.625 %	NJ	95.00	360	227,494.11	Active	(42,687.54)	(16,081.45)
Group 2	0026897277	104,000.00	4.250 %	GA	95.00	360	93,363.03	Active	(17,983.01)	0.00
Group 2	0026897499	126,000.00	4.500 %	MN	90.00	360	114,803.09	Active	(22,234.17)	(8,376.16)
Group 2	0026897964	143,000.00	0.000 %	LA	90.00	360	125,989.35	01/31/2021	25,197.87	25,197.87
Group 2	0026898168	149,000.00	0.000 %	SC	95.00	360	130,933.50	01/31/2021	26,186.70	26,186.70
Group 2	0026898237	135,000.00	4.875 %	FL	90.00	360	122,558.78	Active	(23,914.89)	0.00
Group 2	0026898522	100,000.00	0.000 %	MO	95.00	360	86,580.72	01/31/2021	17,316.14	17,316.14
Group 2	0026899596	183,000.00	0.000 %	KS	95.00	360	158,970.00	01/31/2021	31,794.00	31,794.00
Group 2	0026904959	257,000.00	4.500 %	PR	92.00	360	231,470.97	Active	(45,297.71)	(17,064.77)
Group 2	0026904963	161,000.00	4.500 %	PR	95.00	360	149,331.38	Active	(28,805.87)	(14,402.94)
Group 2	0026906913	166,000.00	4.750 %	NH	88.00	360	150,918.45	Active	(29,344.11)	0.00
Group 2	0026906981	151,000.00	4.625 %	MN	93.00	360	140,540.83	Active	(26,863.11)	(13,431.56)
Group 2	0026907058	105,000.00	0.000 %	IN	95.00	360	92,781.67	01/31/2021	18,556.33	18,556.33
Group 2	0026908230	169,000.00	4.875 %	VA	90.00	360	154,170.91	Active	(29,962.08)	(11,287.46)
Group 2	0026911743	200,000.00	4.625 %	VA	95.00	360	181,060.57	Active	(35,374.80)	(13,326.56)

Contact:
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Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Feb-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	0026912240	320,000.00	4.750 %	NE	90.00	360	292,097.56	Active	(56,729.47)	0.00
Group 2	0026912553	215,000.00	0.000 %	NV	90.00	360	189,775.95	01/31/2021	37,955.19	37,955.19
Group 2	0026912924	256,000.00	0.000 %	NM	95.00	360	227,630.72	08/31/2020	(45,526.14)	(22,763.07)
Group 2	0026914704	216,000.00	5.125 %	AL	95.00	360	197,016.40	Active	(38,366.22)	(14,453.50)
Group 2	0026915447	241,000.00	0.000 %	VA	95.00	360	221,271.46	01/31/2021	44,254.29	44,254.29
Group 2	0026915828	68,000.00	0.000 %	FL	95.00	360	59,493.79	01/31/2021	11,898.76	11,898.76
Group 2	0026915949	110,000.00	0.000 %	IL	90.00	360	90,510.78	01/31/2021	18,102.16	18,102.16
Group 2	0026916331	112,000.00	4.875 %	CA	97.00	360	97,346.06	Active	(19,812.48)	(7,463.85)
Group 2	0026916624	55,000.00	0.000 %	NE	91.00	360	47,359.87	01/31/2021	9,471.97	9,471.97
Group 2	0026917617	109,000.00	5.000 %	MI	97.00	360	100,870.35	Active	(19,543.79)	(9,771.90)
Group 2	0026919070	181,000.00	0.000 %	NY	95.00	360	159,875.50	01/31/2021	31,975.10	31,975.10
Group 2	0026919372	300,000.00	4.625 %	PA	87.00	360	260,310.15	Active	(53,119.37)	(20,011.37)
Group 2	0026919410	130,000.00	0.000 %	NY	90.00	360	113,883.38	01/31/2021	22,776.68	22,776.68
Group 2	0026919711	117,000.00	0.000 %	OH	95.00	360	103,582.18	01/31/2021	20,716.44	20,716.44
Group 2	0026919788	176,000.00	0.000 %	MD	93.00	360	150,891.07	01/31/2021	30,178.21	30,178.21
Group 2	0026919895	126,000.00	4.875 %	VA	90.00	360	115,278.81	Active	(22,099.01)	(8,325.24)
Group 2	0026920403	404,000.00	4.750 %	NY	95.00	360	371,265.86	Active	(71,762.23)	(27,034.60)
Group 2	0026921560	197,000.00	4.250 %	PR	96.00	360	177,067.97	Active	(34,890.81)	(13,144.23)
Group 2	0026921695	116,000.00	4.500 %	TN	95.00	360	101,010.45	Active	(19,691.34)	(7,418.22)
Group 2	0026922725	367,000.00	0.000 %	FL	95.00	360	324,742.68	01/31/2021	64,948.54	64,948.54
Group 2	0026926637	160,000.00	4.250 %	PA	89.00	360	146,122.23	Active	(28,468.02)	(10,724.61)
Group 2	0026927188	417,000.00	4.250 %	PA	93.00	360	375,011.04	Active	(73,098.18)	(27,537.89)
Group 2	0026927576	129,000.00	4.625 %	WA	84.00	360	118,130.91	Active	(22,807.65)	(8,592.20)
Group 2	0026927790	190,000.00	4.875 %	VA	95.00	360	178,130.82	Active	(34,258.47)	0.00
Group 2	0026931373	304,000.00	0.000 %	LA	95.00	360	280,013.10	01/31/2021	56,002.62	56,002.62
Group 2	0026931963	168,000.00	4.500 %	AZ	95.00	360	152,512.65	Active	(29,673.99)	(11,178.92)
Group 2	0026933055	276,000.00	0.000 %	IL	95.00	360	241,697.72	01/31/2021	48,339.54	48,339.54
Group 2	0026934703	247,000.00	%	UT	97.00	360	219,905.44	10/31/2020	(43,981.09)	(16,568.76)
Group 2	0026935874	140,000.00	4.875 %	OH	90.00	360	129,959.65	Active	(24,965.99)	(9,405.31)
Group 2	0026936873	245,000.00	4.750 %	TX	95.00	360	213,580.65	Active	(43,480.57)	(16,380.20)
Group 2	0026937711	336,000.00	4.875 %	IN	95.00	360	309,165.12	Active	(59,795.52)	(22,526.45)
Group 2	0026938805	303,000.00	4.500 %	CT	97.00	360	272,031.42	Active	(53,428.06)	0.00
Group 2	0026939753	175,000.00	4.625 %	NC	81.00	360	152,081.61	Active	(30,970.08)	(11,667.19)

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Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Feb-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	0026940072	242,000.00	4.500 %	TX	95.00	360	209,939.37	Active	(43,269.62)	(21,634.81)
Group 2	0026940738	231,000.00	0.000 %	MD	95.00	360	201,495.49	01/31/2021	40,299.10	40,299.10
Group 2	0026941193	130,000.00	0.000 %	TX	97.00	360	113,456.65	01/31/2021	22,691.33	22,691.33
Group 2	0026941212	128,000.00	0.000 %	PA	90.00	360	109,190.96	01/31/2021	21,838.19	21,838.19
Group 2	0026943296	98,000.00	0.000 %	OH	95.00	360	83,571.96	01/31/2021	16,714.39	16,714.39
Group 2	0026943363	213,000.00	0.000 %	WA	85.00	360	170,030.52	01/31/2021	34,006.10	34,006.10
Group 2	0026944177	220,000.00	4.500 %	OR	95.00	360	190,672.77	Active	(38,836.91)	(14,630.82)
Group 2	0026944432	43,000.00	4.875 %	MI	95.00	360	39,934.31	Active	(7,596.14)	(2,861.65)
Group 2	0026944464	388,000.00	4.375 %	CA	89.00	360	348,229.03	Active	(68,343.22)	(25,746.57)
Group 2	0026944582	269,000.00	0.000 %	CA	90.00	360	238,325.36	01/31/2021	47,665.07	47,665.07
Group 2	0026944713	285,000.00	0.000 %	MA	95.00	360	249,195.62	01/31/2021	49,839.12	49,839.12
Group 2	0026944995	338,000.00	4.625 %	NJ	90.00	360	308,813.20	Active	(60,004.17)	(22,605.05)
Group 2	0026945288	109,000.00	0.000 %	GA	95.00	360	92,965.31	01/31/2021	18,593.06	18,593.06
Group 2	0026946328	83,000.00	4.625 %	NJ	93.00	360	71,274.32	Active	(14,717.27)	(5,544.36)
Group 2	0026947091	115,000.00	0.000 %	MI	97.00	360	98,958.36	01/31/2021	19,791.67	19,791.67
Group 2	0026947938	349,000.00	0.000 %	ND	95.00	360	305,935.22	11/30/2020	(61,187.04)	0.00
Group 2	0026948071	205,000.00	0.000 %	OH	95.00	360	179,946.46	01/31/2021	35,989.29	35,989.29
Group 2	0026948400	152,000.00	4.375 %	LA	95.00	360	136,445.36	Active	(26,811.53)	(10,100.56)
Group 2	0026948838	399,000.00	0.000 %	TX	95.00	360	350,460.95	01/31/2021	70,092.19	70,092.19
Group 2	0026949859	178,000.00	4.625 %	MA	94.00	360	164,297.00	Active	(31,169.02)	(11,742.14)
Group 2	0026951469	365,000.00	0.000 %	TX	95.00	360	320,067.50	01/31/2021	64,013.50	64,013.50
Group 2	0026951718	214,000.00	0.000 %	WA	95.00	360	186,181.09	01/31/2021	37,236.22	37,236.22
Group 2	0026951998	102,000.00	0.000 %	PA	92.00	360	90,005.54	01/31/2021	18,001.11	18,001.11
Group 2	0026953206	133,000.00	3.625 %	IL	97.00	360	123,162.93	Active	(24,962.30)	(12,481.15)
Group 2	0026954209	391,000.00	0.000 %	CA	87.00	360	336,860.09	01/31/2021	67,372.02	67,372.02
Group 2	0026955019	125,000.00	4.750 %	PR	95.00	360	113,721.35	Active	(22,190.28)	0.00
Group 2	0026955924	142,000.00	4.500 %	OH	90.00	360	128,989.94	Active	(25,203.27)	(9,494.69)
Group 2	0026956198	168,000.00	5.125 %	MN	95.00	360	151,640.25	Active	(28,751.78)	(10,831.50)
Group 2	0026956220	279,000.00	4.375 %	MD	95.00	360	248,907.04	Active	(48,762.43)	(18,370.01)
Group 2	0026956325	181,000.00	0.000 %	ID	89.00	360	161,270.93	09/30/2020	(32,254.19)	(16,127.10)

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



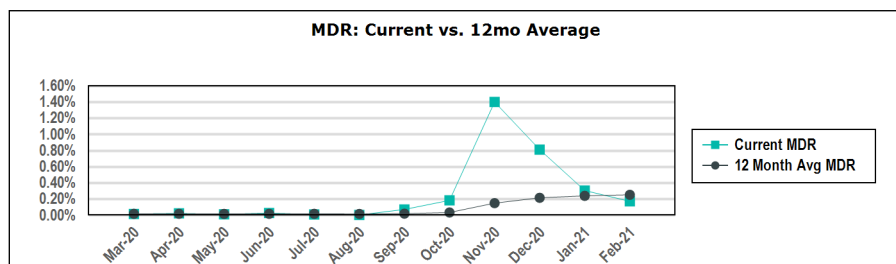
Distribution Date: 25-Feb-2021
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Realized Loss Report - Collateral

Summary

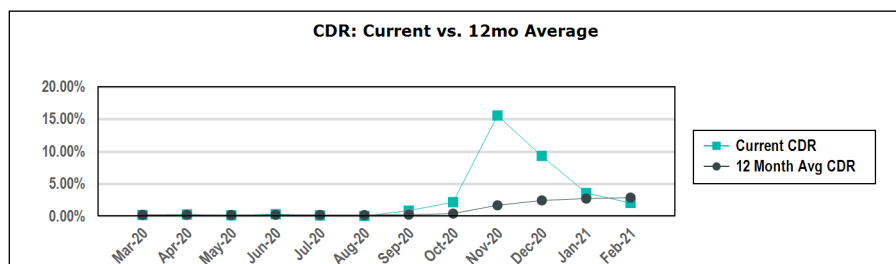
MDR

Current Month 0.175 %
3 Month Average 0.432 %
12 Month Average 0.255 %



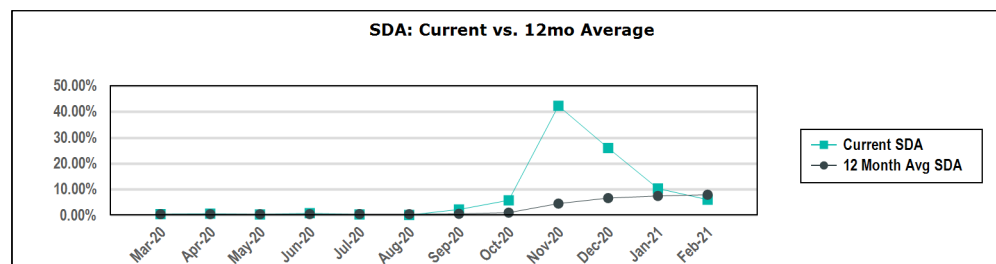
CDR

Current Month 2.074 %
3 Month Average 5.020 %
12 Month Average 2.917 %



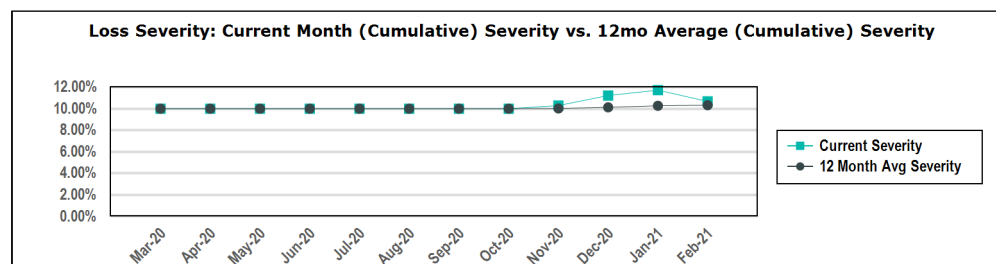
SDA

Current Month 6.105 %
3 Month Average 14.193 %
12 Month Average 8.004 %



Loss Severity

Current Month (Cumulative) 10.674 %
3 Month Average (Cumulative) 11.205 %
12 Month Average (Cumulative) 10.325 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



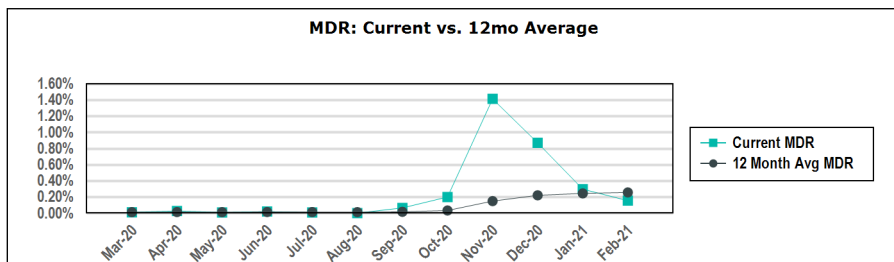
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Realized Loss Report - Collateral

Group 1

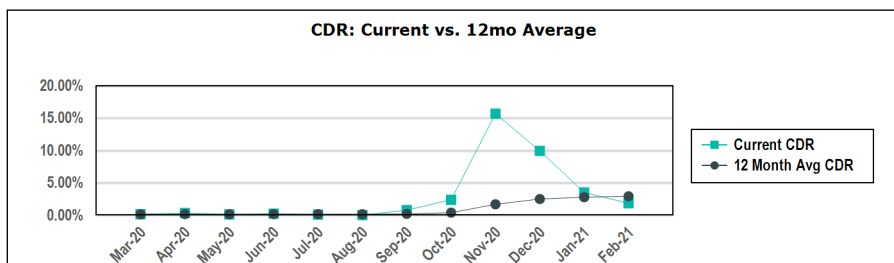
MDR

Current Month 0.158 %
3 Month Average 0.444 %
12 Month Average 0.260 %



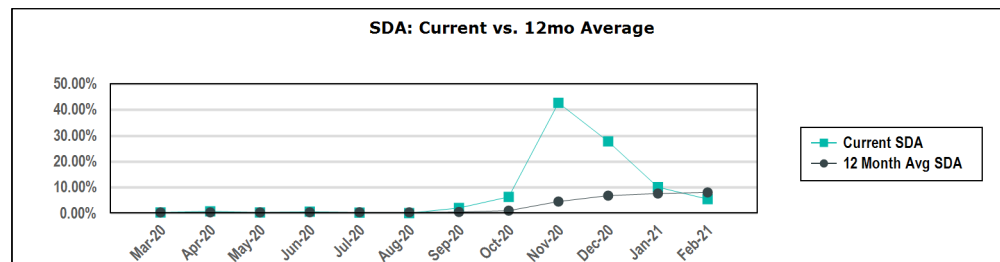
CDR

Current Month 1.880 %
3 Month Average 5.136 %
12 Month Average 2.960 %



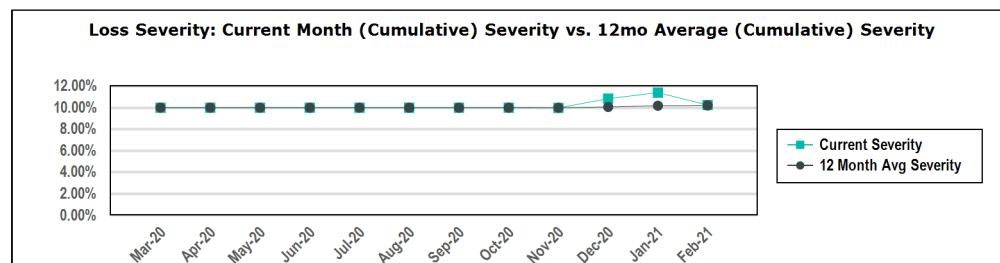
SDA

Current Month 5.534 %
3 Month Average 14.512 %
12 Month Average 8.124 %



Loss Severity

Current Month (Cumulative) 10.251 %
3 Month Average (Cumulative) 10.828 %
12 Month Average (Cumulative) 10.205 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



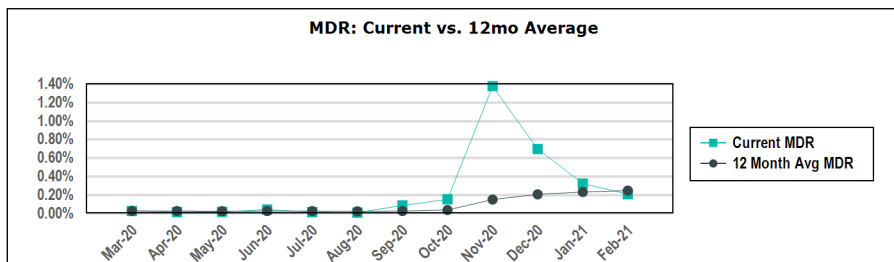
Distribution Date: 25-Feb-2021
09-Feb-2021 2:47:36 PM

Realized Loss Report - Collateral

Group 2

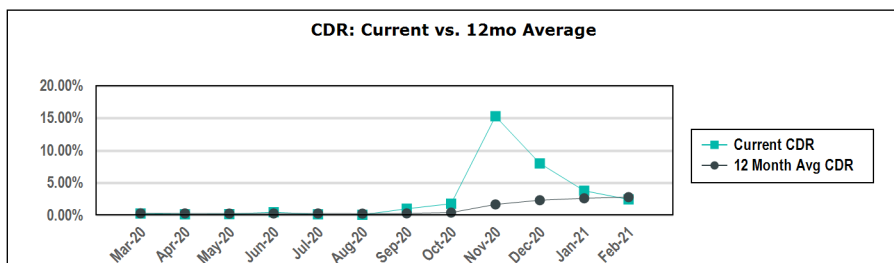
MDR

Current Month 0.209 %
3 Month Average 0.410 %
12 Month Average 0.247 %



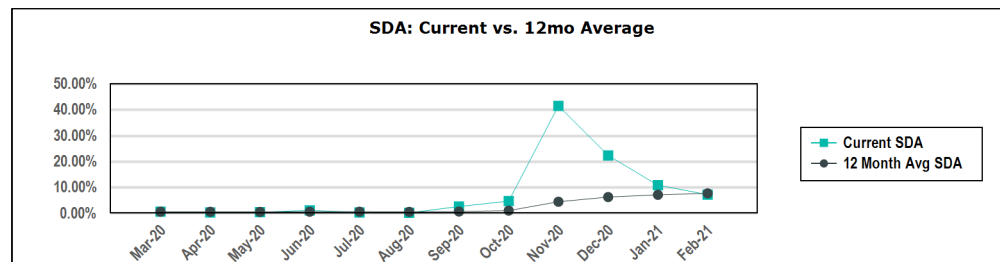
CDR

Current Month 2.474 %
3 Month Average 4.782 %
12 Month Average 2.830 %



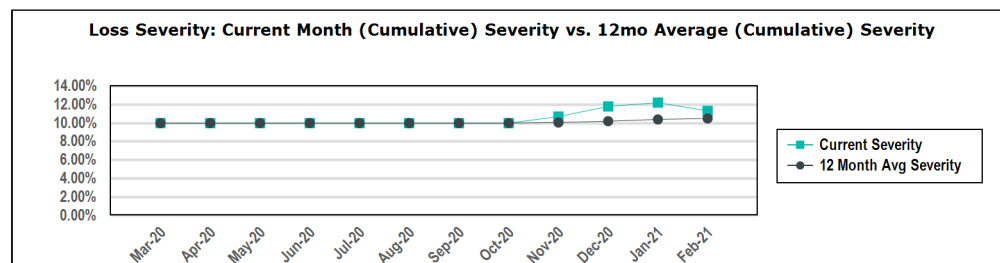
SDA

Current Month 7.274 %
3 Month Average 13.543 %
12 Month Average 7.758 %



Loss Severity

Current Month (Cumulative) 11.321 %
3 Month Average (Cumulative) 11.775 %
12 Month Average (Cumulative) 10.502 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



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Prepayment Rates

Summary

SMM

Current Month 4.070 %
3 Month Average 4.560 %
12 Month Average 3.405 %

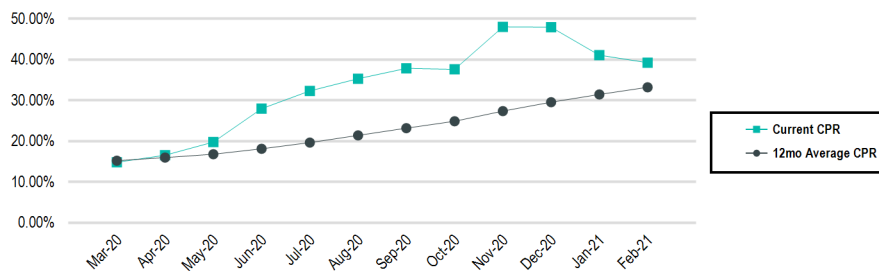
CPR

Current Month 39.261 %
3 Month Average 42.770 %
12 Month Average 33.227 %

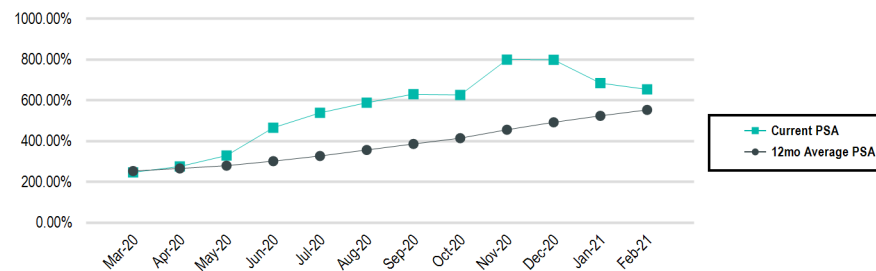
PSA

Current Month 654.355 %
3 Month Average 712.835 %
12 Month Average 553.786 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 3.827 %
3 Month Average 4.322 %
12 Month Average 3.195 %

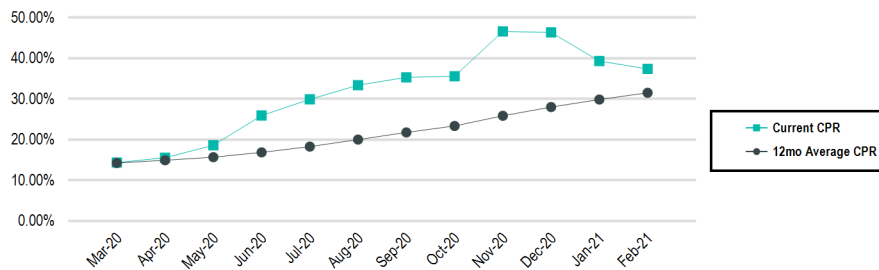
CPR

Current Month 37.389 %
3 Month Average 41.031 %
12 Month Average 31.539 %

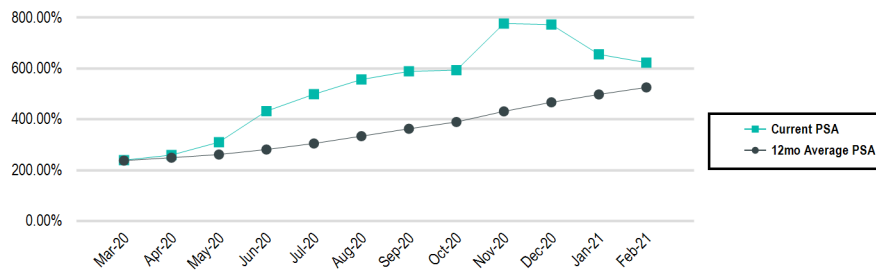
PSA

Current Month 623.155 %
3 Month Average 683.846 %
12 Month Average 525.644 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

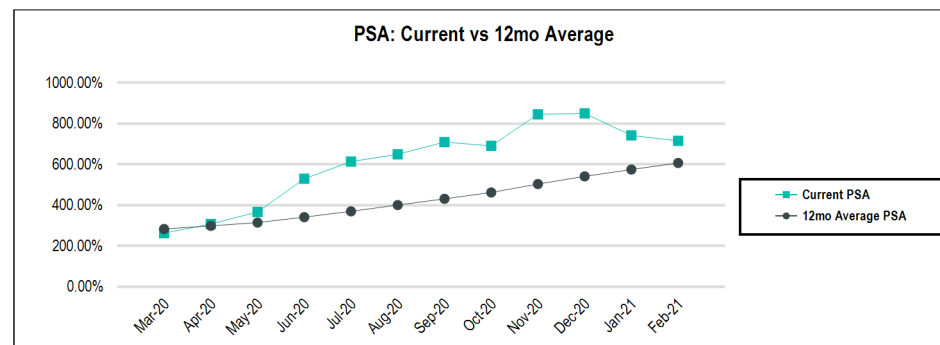
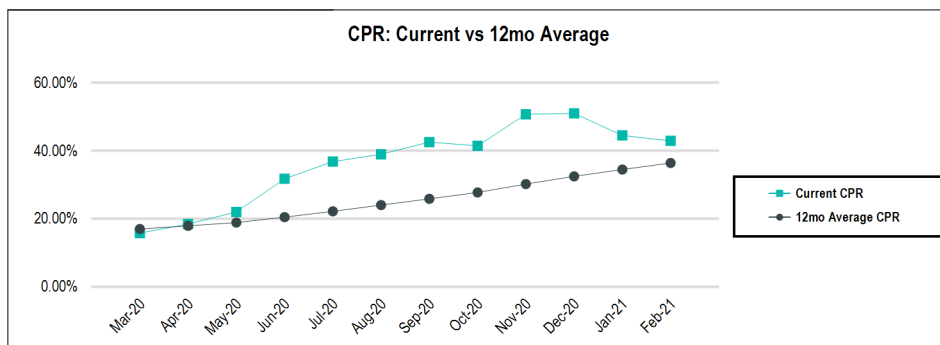
Current Month	4.569 %
3 Month Average	5.047 %
12 Month Average	3.821 %

CPR

Current Month	42.948 %
3 Month Average	46.174 %
12 Month Average	36.440 %

PSA

Current Month	715.793 %
3 Month Average	769.569 %
12 Month Average	607.330 %



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.