

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: 28-Dec-2020  
 14-Dec-2020 2:20:14 PM

## 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        | 11/30/2020  | 0.00000 %                     | 7,906,544,873.80              | 0.00                  | 409,958,733.21         | 0.00                             | 7,496,586,140.59           | 409,958,733.21     | 0.00                                  |
| 1M-1   | 30711XAS3 | 12/24/2020  | 1.65013 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-1H  | NA        | 11/30/2020  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2   | 30711XAT1 | 12/24/2020  | 4.45013 %                     | 180,980,515.16                | 738,271.25            | 12,090,213.68          | 0.00                             | 168,890,301.49             | 12,828,484.93      | 0.00                                  |
| 1M-2H  | NA        | 11/30/2020  | 0.00000 %                     | 9,648,294.76                  | 0.00                  | 644,544.22             | 0.00                             | 9,003,750.53               | 644,544.22         | 0.00                                  |
| 1B-H   | NA        | 11/30/2020  | 0.00000 %                     | 98,273,248.45                 | 0.00                  | 0.00                   | 10,093,722.96                    | 88,179,525.49              | 0.00               | 37,375,174.51                         |
| 2A-H   | NA        | 11/30/2020  | 0.00000 %                     | 3,894,582,350.68              | 0.00                  | 228,641,347.27         | 0.00                             | 3,665,941,003.40           | 228,641,347.27     | 0.00                                  |
| 2M-1   | 30711XAU8 | 12/24/2020  | 1.65013 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-1H  | NA        | 11/30/2020  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2   | 30711XAV6 | 12/24/2020  | 4.70013 %                     | 41,199,058.82                 | 177,504.19            | 7,698,014.59           | 0.00                             | 33,501,044.23              | 7,875,518.78       | 0.00                                  |
| 2M-2H  | NA        | 11/30/2020  | 0.00000 %                     | 2,184,543.73                  | 0.00                  | 408,180.43             | 0.00                             | 1,776,363.30               | 408,180.43         | 0.00                                  |
| 2B-H   | NA        | 11/30/2020  | 0.00000 %                     | 109,900,301.21                | 0.00                  | 0.00                   | 5,544,663.65                     | 104,355,637.56             | 0.00               | 27,272,377.44                         |
| Totals |           |             |                               | 12,243,313,186.61             | 915,775.44            | 659,441,033.40         | 15,638,386.61                    | 11,568,233,766.59          | 660,356,808.84     | 64,647,551.95                         |

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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## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
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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    | 7,906,544,873.80              | 18,489,121.45                    | 391,469,611.76                     | 0.00      | 0.00                     | 409,958,733.21            | 7,496,586,140.59           | 0.24749318                    | 409,958,733.21               |
| 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       | 180,980,515.16                | 641,391.88                       | 11,448,821.80                      | 0.00      | 0.00                     | 12,090,213.68             | 168,890,301.49             | 0.32385484                    | 12,090,213.68                |
| 1M-2H  | 27,801,809.00        | 9,648,294.76                  | 34,193.39                        | 610,350.83                         | 0.00      | 0.00                     | 644,544.22                | 9,003,750.53               | 0.32385484                    | 644,544.22                   |
| 1B-H   | 125,554,700.00       | 98,273,248.45                 | 0.00                             | 0.00                               | 0.00      | 10,093,722.96            | 10,093,722.96             | 88,179,525.49              | 0.70231959                    | 0.00                         |
| 2A-H   | 18,098,852,025.00    | 3,894,582,350.68              | 8,659,150.02                     | 219,982,197.25                     | 0.00      | 0.00                     | 228,641,347.27            | 3,665,941,003.40           | 0.20255102                    | 228,641,347.27               |
| 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       | 41,199,058.82                 | 323,647.76                       | 7,374,366.83                       | 0.00      | 0.00                     | 7,698,014.59              | 33,501,044.23              | 0.08933612                    | 7,698,014.59                 |
| 2M-2H  | 19,884,044.00        | 2,184,543.73                  | 17,161.14                        | 391,019.29                         | 0.00      | 0.00                     | 408,180.43                | 1,776,363.30               | 0.08933612                    | 408,180.43                   |
| 2B-H   | 131,628,015.00       | 109,900,301.21                | 0.00                             | 0.00                               | 0.00      | 5,544,663.65             | 5,544,663.65              | 104,355,637.56             | 0.79280720                    | 0.00                         |
| Totals | 50,192,676,912.00    | 12,243,313,186.61             | 28,164,665.64                    | 631,276,367.76                     | 0.00      | 15,638,386.61            | 675,079,420.01            | 11,568,233,766.59          | 0.23047653                    | 659,441,033.40               |

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## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
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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    | 261.02760948                  | 0.61040205                       | 12.92402416                        | 0.00000000 | 0.00000000               | 13.53442620               | 247.49318328               | 0.24749318                    | 13.53442620                  |
| 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       | 347.03837998                  | 1.22989814                       | 21.95363720                        | 0.00000000 | 0.00000000               | 23.18353534               | 323.85484466               | 0.32385484                    | 23.18353534                  |
| 1M-2H | 27,801,809.00        | 347.03838013                  | 1.22989803                       | 21.95363726                        | 0.00000000 | 0.00000000               | 23.18353529               | 323.85484448               | 0.32385484                    | 23.18353529                  |
| 1B-H  | 125,554,700.00       | 782.71262207                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 80.39303156              | 80.39303156               | 702.31959051               | 0.70231959                    | 0.00000000                   |
| 2A-H  | 18,098,852,025.00    | 215.18394345                  | 0.47843642                       | 12.15448344                        | 0.00000000 | 0.00000000               | 12.63291986               | 202.55102359               | 0.20255102                    | 12.63291986                  |
| 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       | 109.86415685                  | 0.86306069                       | 19.66497821                        | 0.00000000 | 0.00000000               | 20.52803891               | 89.33611795                | 0.08933612                    | 20.52803891                  |
| 2M-2H | 19,884,044.00        | 109.86415691                  | 0.86306085                       | 19.66497811                        | 0.00000000 | 0.00000000               | 20.52803896               | 89.33611794                | 0.08933612                    | 20.52803896                  |
| 2B-H  | 131,628,015.00       | 834.93093176                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 42.12373521              | 42.12373521               | 792.80719655               | 0.79280720                    | 0.00000000                   |

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
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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 %                | 7,906,544,873.80                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 7,496,586,140.59                    |
| 1M-1          | N/A                 | N/A          | 1.65013 %                | 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          | 11/25/20 - 12/27/20 | 33           | 4.45013 %                | 180,980,515.16                         | 738,271.25               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 738,271.25                  | 0.00                                   | 168,890,301.49                      |
| 1M-2H         | N/A                 | N/A          | 0.00000 %                | 9,648,294.76                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 9,003,750.53                        |
| 1B-H          | N/A                 | N/A          | 0.00000 %                | 98,273,248.45                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 88,179,525.49                       |
| 2A-H          | N/A                 | N/A          | 0.00000 %                | 3,894,582,350.68                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 3,665,941,003.40                    |
| 2M-1          | N/A                 | N/A          | 1.65013 %                | 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          | 11/25/20 - 12/27/20 | 33           | 4.70013 %                | 41,199,058.82                          | 177,504.19               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 177,504.19                  | 0.00                                   | 33,501,044.23                       |
| 2M-2H         | N/A                 | N/A          | 0.00000 %                | 2,184,543.73                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 1,776,363.30                        |
| 2B-H          | N/A                 | N/A          | 0.00000 %                | 109,900,301.21                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 104,355,637.56                      |
| <b>Totals</b> |                     |              |                          |                                        | 915,775.44               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 915,775.44                  | 0.00                                   |                                     |

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

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## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
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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 %                | 261.02760948                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 247.49318328                        |
| 1M-1  | 402,500,000.00       | 1.65013 %                | 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       | 4.45013 %                | 347.03837998                           | 1.41566874               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.41566874                  | 0.00000000                             | 323.85484466                        |
| 1M-2H | 27,801,809.00        | 0.00000 %                | 347.03838013                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 323.85484448                        |
| 1B-H  | 125,554,700.00       | 0.00000 %                | 782.71262207                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 702.31959051                        |
| 2A-H  | 18,098,852,025.00    | 0.00000 %                | 215.18394345                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 202.55102359                        |
| 2M-1  | 169,500,000.00       | 1.65013 %                | 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       | 4.70013 %                | 109.86415685                           | 0.47334451               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.47334451                  | 0.00000000                             | 89.33611795                         |
| 2M-2H | 19,884,044.00        | 0.00000 %                | 109.86415691                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 89.33611794                         |
| 2B-H  | 131,628,015.00       | 0.00000 %                | 834.93093176                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 792.80719655                        |

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

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



## Certificateholder Account Statement

| CERTIFICATE ACCOUNT                             |                 |
|-------------------------------------------------|-----------------|
| Beginning Balance                               | 0.00            |
| Deposits                                        |                 |
| Payments of Interest and Principal              | 36,361,556.98   |
| Reserve Funds and Credit Enhancements           | 0.00            |
| Proceeds from Repurchased Loans                 | 0.00            |
| Gains & Subsequent Recoveries (Realized Losses) | (15,638,386.61) |
| Total Deposits                                  | 20,723,170.37   |
| Withdrawals                                     |                 |
| Reserve Funds and Credit Enhancements           | 0.00            |
| Total Administration Fees                       | 19,166.66       |
| Payment of Interest and Principal               | 20,704,003.71   |
| Total Withdrawals (Pool Distribution Amount)    | 20,723,170.37   |
| 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                   | 0.150130% |

## Additional Reporting - Group Level

| Cash Reporting                           |                   |
|------------------------------------------|-------------------|
| <b>Group 1</b>                           |                   |
| Total Principal Reduction Current        | 432,787,214.07    |
| Total Principal Reduction Cumulative     | 23,626,015,089.92 |
| Scheduled Principal Current              | 19,164,706.72     |
| Scheduled Principal Cumulative           | 2,089,687,932.79  |
| Unscheduled Principal Current            | 403,528,784.39    |
| Unscheduled Principal Cumulative         | 21,498,951,982.62 |
| Senior Reduction Amount                  | 409,958,733.21    |
| Subordinate Reduction Amount             | 12,734,757.90     |
| Calculated Recovery Principal Amount     | 61,439,462.91     |
| Calculated Tranche Write-Down Amount     | 10,093,722.96     |
| Calculated Tranche Write-Up Amount       | 0.00              |
| <b>Group 2</b>                           |                   |
| Total Principal Reduction Current        | 242,292,205.94    |
| Total Principal Reduction Cumulative     | 14,998,428,055.51 |
| Scheduled Principal Current              | 8,999,958.92      |
| Scheduled Principal Cumulative           | 1,144,864,357.63  |
| Unscheduled Principal Current            | 227,747,583.37    |
| Unscheduled Principal Cumulative         | 13,826,291,320.44 |
| Senior Reduction Amount                  | 228,641,347.27    |
| Subordinate Reduction Amount             | 8,106,195.02      |
| Calculated Recovery Principal Amount     | 22,682,057.34     |
| Calculated Tranche Write-Down Amount     | 5,544,663.65      |
| Calculated Tranche Write-Up Amount       | 0.00              |
| Informational Reporting                  |                   |
| <b>Group 1</b>                           |                   |
| At Issuance Loan Count                   | 146212            |
| Period Beginning Loan Count              | 51099             |
| Period Reference Pool Removal Loan Count | 2154              |
| Period Ending Loan Count                 | 48947             |

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## Additional Reporting - Group Level

| Informational Reporting                     |                   |
|---------------------------------------------|-------------------|
| <b>Group 1</b>                              |                   |
| UPB at Origination                          | 32,289,788,000.00 |
| UPB at Issuance                             | 31,388,674,808.58 |
| UPB Actual Current                          | 7,762,659,718.66  |
| Period PIF Loan Count Current               | 1802              |
| PIF Loan Count Cumulative                   | 95339             |
| Period PIF Loan UPB Current                 | 336,007,935.60    |
| PIF Loan UPB Cumulative                     | 20,440,528,469.53 |
| Period Partial Prepayment Amount            | 7,307,480.09      |
| 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        | 352               |
| D180 Credit Event Loan Count Cumulative     | 1773              |
| D180 Credit Event Actual Balance Curr       | 71,533,185.87     |
| D180 Credit Event Actual Balance Cum        | 342,669,172.20    |
| 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    | 2                 |
| Reversed Credit Event Loan Count Cumulative | 4                 |
| Reversed Credit Event Amount Current        | 528,458.32        |
| Reversed Credit Event Amount Cumulative     | 782,514.10        |
| Credit Event Amount Current                 | 71,533,185.87     |
| Credit Event Amount Cumulative              | 343,819,249.83    |
| Total Active Modified Loan Count            | 236               |
| Total Active Modified Loan UPB              | 35,992,537.34     |
| <b>Group 2</b>                              |                   |
| At Issuance Loan Count                      | 88416             |
| Period Beginning Loan Count                 | 25182             |
| Period Reference Pool Removal Loan Count    | 1265              |
| Period Ending Loan Count                    | 23919             |
| UPB at Origination                          | 19,272,882,000.00 |
| UPB at Issuance                             | 18,804,002,104.35 |
| UPB Actual Current                          | 3,805,574,048.84  |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



## Additional Reporting - Group Level

| Informational Reporting                     |                   |
|---------------------------------------------|-------------------|
| <b>Group 2</b>                              |                   |
| Period PIF Loan Count Current               | 1111              |
| PIF Loan Count Cumulative                   | 63217             |
| Period PIF Loan UPB Current                 | 203,164,865.95    |
| PIF Loan UPB Cumulative                     | 13,396,567,332.33 |
| Period Partial Prepayment Amount            | 2,685,966.48      |
| 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        | 154               |
| D180 Credit Event Loan Count Cumulative     | 1203              |
| D180 Credit Event Actual Balance Curr       | 28,233,009.82     |
| D180 Credit Event Actual Balance Cum        | 228,043,193.55    |
| 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    | 2                 |
| Reversed Credit Event Loan Count Cumulative | 7                 |
| Reversed Credit Event Amount Current        | 509,691.64        |
| Reversed Credit Event Amount Cumulative     | 1,597,629.29      |
| Credit Event Amount Current                 | 28,233,009.82     |
| Credit Event Amount Cumulative              | 230,381,898.83    |
| Total Active Modified Loan Count            | 221               |
| Total Active Modified Loan UPB              | 40,413,958.51     |
| Structural Reporting                        |                   |
| <b>Group 1</b>                              |                   |
| Senior Percentage                           | 96.474847%        |
| Subordinate Percentage                      | 3.525153%         |
| 10% Severity Tier Percentage [0 - 1%]       | 0.130850%         |
| 20% Severity Tier Percentage [1 - 2%]       | 0.095361%         |
| 40% Severity Tier Percentage [Over 2%]      | 0.000000%         |
| Applicable Severity Percentage              | 14.215565%        |
| Cumulative Net Credit Event Percentage      | 1.095361%         |
| Prior Cum Net Credit Event Percentage       | 0.869150%         |
| Minimum Credit Enhancement Test Pass?       | YES               |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



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## Additional Reporting - Group Level

| Structural Reporting                           |            |
|------------------------------------------------|------------|
| <b>Group 1</b>                                 |            |
| Loan Count Credit Event Subject To Forbearance | 0          |
| UPB of Credit Event Subject To Forbearance     | 0.00       |
| <b>Group 2</b>                                 |            |
| Senior Percentage                              | 96.213217% |
| Subordinate Percentage                         | 3.786783%  |
| 10% Severity Tier Percentage [0 - 1%]          | 0.000000%  |
| 20% Severity Tier Percentage [1 - 3%]          | 0.147433%  |
| 25% Severity Tier Percentage [Over 3%]         | 0.000000%  |
| Applicable Severity Percentage                 | 20.000000% |
| Cumulative Net Credit Event Percentage         | 1.225175%  |
| Prior Cum Net Credit Event Percentage          | 1.077742%  |
| 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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



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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 %     | 3.530000 %       | 3.430000 %    |
| 1M-1  | 0.00                         | 0.00                       | 2.150000 %     | 3.530000 %       | 3.430000 %    |
| 1M-1H | 0.00                         | 0.00                       | 2.150000 %     | 3.530000 %       | 3.430000 %    |
| 1M-2  | 0.00                         | 0.00                       | 0.400000 %     | 1.200000 %       | 1.140000 %    |
| 1M-2H | 0.00                         | 0.00                       | 0.400000 %     | 1.200000 %       | 1.140000 %    |
| 1B-H  | 10,093,722.96                | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |
| 2A-H  | 0.00                         | 0.00                       | 3.750000 %     | 3.790000 %       | 3.670000 %    |
| 2M-1  | 0.00                         | 0.00                       | 2.800000 %     | 3.790000 %       | 3.670000 %    |
| 2M-1H | 0.00                         | 0.00                       | 2.800000 %     | 3.790000 %       | 3.670000 %    |
| 2M-2  | 0.00                         | 0.00                       | 0.700000 %     | 2.720000 %       | 2.740000 %    |
| 2M-2H | 0.00                         | 0.00                       | 0.700000 %     | 2.720000 %       | 2.740000 %    |
| 2B-H  | 5,544,663.65                 | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



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## Rep and Warranty Settlement Reporting - Deal Level

### Group 1

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

| Original | Current |
|----------|---------|
| 0        | 0       |
| 0.00     | 0.00    |
| 0.00     | 0.00    |

### Group 2

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

| Original | Current |
|----------|---------|
| 0        | 0       |
| 0.00     | 0.00    |
| 0.00     | 0.00    |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



## Delinquency Status

| DELINQUENCY |              |                |            |            |
|-------------|--------------|----------------|------------|------------|
| No. of Days | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days     | 747          | 121,132,818.41 | 1.025169 % | 1.047116 % |
| 60 Days     | 275          | 45,865,985.85  | 0.377405 % | 0.396482 % |
| 90 Days     | 226          | 38,794,981.03  | 0.310158 % | 0.335358 % |
| 120 Days    | 189          | 32,654,148.55  | 0.259380 % | 0.282274 % |
| 150 Days    | 241          | 46,637,823.02  | 0.330744 % | 0.403154 % |
| 180+ Days   | 0            | 0.00           | 0.000000 % | 0.000000 % |
| Totals      | 1678         | 285,085,756.86 | 2.302857 % | 2.464384 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
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## Delinquency Status By Group

| Delinquency Group 1 |              |                |            |            |
|---------------------|--------------|----------------|------------|------------|
| No. of Days         | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days             | 464          | 75,592,725.14  | 0.947964 % | 0.973799 % |
| 60 Days             | 171          | 28,465,478.23  | 0.349357 % | 0.366697 % |
| 90 Days             | 136          | 22,234,435.08  | 0.277852 % | 0.286428 % |
| 120 Days            | 108          | 19,325,682.79  | 0.220647 % | 0.248957 % |
| 150 Days            | 155          | 31,260,881.61  | 0.316669 % | 0.402708 % |
| 180+ Days           | 0            | 0.00           | 0.000000 % | 0.000000 % |
| Totals              | 1034         | 176,879,202.85 | 2.112489 % | 2.278590 % |

| Delinquency Group 2 |              |                |            |            |
|---------------------|--------------|----------------|------------|------------|
| No. of Days         | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days             | 283          | 45,540,093.27  | 1.183160 % | 1.196668 % |
| 60 Days             | 104          | 17,400,507.62  | 0.434801 % | 0.457237 % |
| 90 Days             | 90           | 16,560,545.95  | 0.376270 % | 0.435166 % |
| 120 Days            | 81           | 13,328,465.76  | 0.338643 % | 0.350235 % |
| 150 Days            | 86           | 15,376,941.41  | 0.359547 % | 0.404064 % |
| 180+ Days           | 0            | 0.00           | 0.000000 % | 0.000000 % |
| Totals              | 644          | 108,206,554.01 | 2.692420 % | 2.843370 % |

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
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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 | 352                 | 71,533,185.87             | 10,168,846.29               | 0.131 %                 | 2                   | 544,789.57            | (75,123.33)                 | (0.001 %)               | 354                 | 72,077,975.44                       | 10,093,722.96               | 0.130 %                 |
| Group 2 | 154                 | 28,226,720.99             | 5,646,601.98                | 0.148 %                 | 2                   | 531,858.76            | (101,938.33)                | (0.003 %)               | 156                 | 28,758,579.75                       | 5,544,663.65                | 0.146 %                 |
| Total   | 506                 | 99,759,906.86             | 15,815,448.27               | 0.137 %                 | 4                   | 1,076,648.33          | (177,061.66)                | (0.002 %)               | 510                 | 100,836,555.19                      | 15,638,386.61               | 0.135 %                 |

## 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 | 0026956984  | 176,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 63,498.28                           | 11/30/2020                 | 9,026.64             | 9,026.64                        |
| Group 1 | 0026957159  | 455,000.00                   | 0.000 %           | CA    | 70.00              | 360           | 390,552.96                          | 11/30/2020                 | 55,519.31            | 55,519.31                       |
| Group 1 | 0026957225  | 396,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 346,615.65                          | 11/30/2020                 | 49,273.37            | 49,273.37                       |
| Group 1 | 0026957375  | 105,000.00                   | 0.000 %           | MD    | 75.00              | 360           | 76,142.63                           | 11/30/2020                 | 10,824.10            | 10,824.10                       |
| Group 1 | 0026957386  | 294,000.00                   | 0.000 %           | CA    | 76.00              | 360           | 258,815.60                          | 11/30/2020                 | 36,792.10            | 36,792.10                       |
| Group 1 | 0026957396  | 483,000.00                   | 0.000 %           | CT    | 75.00              | 360           | 422,461.69                          | 11/30/2020                 | 60,055.31            | 60,055.31                       |
| Group 1 | 0026957637  | 78,000.00                    | 0.000 %           | TX    | 74.00              | 360           | 68,260.07                           | 11/30/2020                 | 9,703.55             | 9,703.55                        |
| Group 1 | 0026957735  | 300,000.00                   | 0.000 %           | FL    | 75.00              | 360           | 262,398.57                          | 11/30/2020                 | 37,301.44            | 37,301.44                       |
| Group 1 | 0026958498  | 64,000.00                    | 0.000 %           | NV    | 80.00              | 360           | 56,560.66                           | 11/30/2020                 | 8,040.42             | 8,040.42                        |
| Group 1 | 0026959540  | 332,000.00                   | 0.000 %           | IL    | 80.00              | 360           | 293,583.99                          | 11/30/2020                 | 41,734.62            | 41,734.62                       |
| Group 1 | 0026959623  | 247,000.00                   | 0.000 %           | WA    | 75.00              | 360           | 214,228.43                          | 11/30/2020                 | 30,453.78            | 30,453.78                       |
| Group 1 | 0026960516  | 340,000.00                   | 0.000 %           | CA    | 74.00              | 360           | 297,384.66                          | 11/30/2020                 | 42,274.91            | 42,274.91                       |
| Group 1 | 0026961139  | 364,000.00                   | 0.000 %           | NY    | 80.00              | 360           | 319,204.24                          | 11/30/2020                 | 45,376.69            | 45,376.69                       |
| Group 1 | 0026961348  | 225,000.00                   | 0.000 %           | NJ    | 72.00              | 360           | 193,290.42                          | 11/30/2020                 | 27,477.32            | 27,477.32                       |
| Group 1 | 0026961362  | 192,000.00                   | 0.000 %           | WY    | 79.00              | 360           | 169,356.20                          | 11/30/2020                 | 24,074.94            | 24,074.94                       |
| Group 1 | 0026961566  | 252,000.00                   | 0.000 %           | IL    | 80.00              | 360           | 205,797.66                          | 11/30/2020                 | 29,255.30            | 29,255.30                       |
| Group 1 | 0026961602  | 340,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 283,213.74                          | 11/30/2020                 | 40,260.43            | 40,260.43                       |
| Group 1 | 0026961651  | 417,000.00                   | 0.000 %           | FL    | 68.00              | 360           | 327,627.98                          | 11/30/2020                 | 46,574.17            | 46,574.17                       |
| Group 1 | 0026961876  | 350,000.00                   | 0.000 %           | NJ    | 70.00              | 360           | 303,853.19                          | 11/30/2020                 | 43,194.45            | 43,194.45                       |
| Group 1 | 0026962023  | 261,000.00                   | 0.000 %           | TX    | 75.00              | 360           | 211,450.90                          | 11/30/2020                 | 30,058.94            | 30,058.94                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
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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 | 0026962528  | 390,000.00                   | 0.000 %           | CA    | 62.00              | 360           | 346,884.00                          | 11/30/2020                 | 49,311.52            | 49,311.52                       |
| Group 1 | 0026962555  | 236,000.00                   | 0.000 %           | VA    | 80.00              | 360           | 210,455.72                          | 11/30/2020                 | 29,917.47            | 29,917.47                       |
| Group 1 | 0026962567  | 250,000.00                   | 0.000 %           | AK    | 80.00              | 360           | 197,535.93                          | 11/30/2020                 | 28,080.85            | 28,080.85                       |
| Group 1 | 0026963141  | 108,000.00                   | 0.000 %           | CT    | 80.00              | 360           | 95,637.36                           | 11/30/2020                 | 13,595.39            | 13,595.39                       |
| Group 1 | 0026963202  | 49,000.00                    | 0.000 %           | PA    | 80.00              | 360           | 43,012.06                           | 11/30/2020                 | 6,114.41             | 6,114.41                        |
| Group 1 | 0026963252  | 610,000.00                   | 0.000 %           | NY    | 75.00              | 360           | 528,233.40                          | 11/30/2020                 | 75,091.36            | 75,091.36                       |
| Group 1 | 0026963271  | 166,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 137,101.70                          | 11/30/2020                 | 19,489.78            | 19,489.78                       |
| Group 1 | 0026963315  | 153,000.00                   | 0.000 %           | FL    | 80.00              | 360           | 133,061.60                          | 11/30/2020                 | 18,915.46            | 18,915.46                       |
| Group 1 | 0026963449  | 84,000.00                    | 0.000 %           | PA    | 70.00              | 360           | 74,440.43                           | 11/30/2020                 | 10,582.13            | 10,582.13                       |
| Group 1 | 0026964807  | 42,000.00                    | 0.000 %           | MN    | 80.00              | 360           | 31,757.92                           | 11/30/2020                 | 4,514.57             | 4,514.57                        |
| Group 1 | 0026964839  | 81,000.00                    | 0.000 %           | FL    | 75.00              | 360           | 69,309.66                           | 11/30/2020                 | 9,852.76             | 9,852.76                        |
| Group 1 | 0026964876  | 74,000.00                    | 0.000 %           | FL    | 72.00              | 360           | 65,402.17                           | 11/30/2020                 | 9,297.29             | 9,297.29                        |
| Group 1 | 0026965043  | 295,000.00                   | 0.000 %           | NY    | 72.00              | 360           | 239,111.03                          | 11/30/2020                 | 33,990.98            | 33,990.98                       |
| Group 1 | 0026965149  | 410,000.00                   | 0.000 %           | FL    | 80.00              | 360           | 339,394.20                          | 11/30/2020                 | 48,246.80            | 48,246.80                       |
| Group 1 | 0026965609  | 416,000.00                   | 0.000 %           | NY    | 68.00              | 360           | 360,171.28                          | 11/30/2020                 | 51,200.38            | 51,200.38                       |
| Group 1 | 0026965929  | 198,000.00                   | 0.000 %           | FL    | 80.00              | 360           | 155,446.72                          | 11/30/2020                 | 22,097.63            | 22,097.63                       |
| Group 1 | 0026966382  | 568,000.00                   | 0.000 %           | NY    | 80.00              | 360           | 495,500.18                          | 11/30/2020                 | 70,438.15            | 70,438.15                       |
| Group 1 | 0026966933  | 102,000.00                   | 0.000 %           | MO    | 80.00              | 360           | 89,818.27                           | 11/30/2020                 | 12,768.17            | 12,768.17                       |
| Group 1 | 0026966994  | 182,000.00                   | 0.000 %           | MN    | 70.00              | 360           | 159,188.51                          | 11/30/2020                 | 22,629.55            | 22,629.55                       |
| Group 1 | 0026967149  | 202,000.00                   | 0.000 %           | PA    | 72.00              | 360           | 177,367.43                          | 11/30/2020                 | 25,213.78            | 25,213.78                       |
| Group 1 | 0026967230  | 396,000.00                   | 0.000 %           | HI    | 80.00              | 360           | 291,760.82                          | 11/30/2020                 | 41,475.45            | 41,475.45                       |
| Group 1 | 0026967540  | 254,000.00                   | 0.000 %           | VA    | 80.00              | 360           | 222,678.42                          | 11/30/2020                 | 31,654.99            | 31,654.99                       |
| Group 1 | 0026967623  | 352,000.00                   | 0.000 %           | CA    | 79.00              | 360           | 301,179.06                          | 11/30/2020                 | 42,814.30            | 42,814.30                       |
| Group 1 | 0026967715  | 580,000.00                   | 0.000 %           | CA    | 80.00              | 360           | 507,581.22                          | 11/30/2020                 | 72,155.54            | 72,155.54                       |
| Group 1 | 0026967761  | 184,000.00                   | 0.000 %           | NH    | 80.00              | 360           | 162,176.22                          | 11/30/2020                 | 23,054.27            | 23,054.27                       |
| Group 1 | 0026967900  | 417,000.00                   | 0.000 %           | CA    | 62.00              | 360           | 363,908.72                          | 11/30/2020                 | 51,731.68            | 51,731.68                       |
| Group 1 | 0026968083  | 396,000.00                   | 0.000 %           | CA    | 80.00              | 360           | 331,479.97                          | 11/30/2020                 | 47,121.75            | 47,121.75                       |
| Group 1 | 0026968283  | 91,000.00                    | 0.000 %           | NC    | 72.00              | 360           | 77,066.77                           | 11/30/2020                 | 10,955.48            | 10,955.48                       |
| Group 1 | 0026968906  | 322,000.00                   | 0.000 %           | MN    | 80.00              | 360           | 281,509.10                          | 11/30/2020                 | 40,018.11            | 40,018.11                       |
| Group 1 | 0026968935  | 184,000.00                   | 0.000 %           | FL    | 80.00              | 360           | 160,937.64                          | 11/30/2020                 | 22,878.19            | 22,878.19                       |
| Group 1 | 0026969073  | 243,000.00                   | 0.000 %           | CA    | 78.00              | 360           | 192,213.38                          | 11/30/2020                 | 27,324.22            | 27,324.22                       |
| Group 1 | 0026969100  | 255,000.00                   | 0.000 %           | UT    | 74.00              | 360           | 224,308.48                          | 11/30/2020                 | 31,886.72            | 31,886.72                       |
| Group 1 | 0026969136  | 260,000.00                   | 0.000 %           | CA    | 72.00              | 360           | 226,938.80                          | 11/30/2020                 | 32,260.63            | 32,260.63                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
14-Dec-2020 2:20:17 PM

## 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 | 0026969394  | 168,000.00                   | 0.000 %           | NJ    | 80.00              | 360           | 137,170.51                          | 11/30/2020                 | 19,499.56            | 19,499.56                       |
| Group 1 | 0026969549  | 174,000.00                   | 0.000 %           | FL    | 72.00              | 360           | 149,673.22                          | 11/30/2020                 | 21,276.89            | 21,276.89                       |
| Group 1 | 0026969638  | 155,000.00                   | 0.000 %           | IN    | 73.00              | 360           | 136,949.61                          | 11/30/2020                 | 19,468.16            | 19,468.16                       |
| Group 1 | 0026970082  | 152,000.00                   | 0.000 %           | UT    | 80.00              | 360           | 133,029.48                          | 11/30/2020                 | 18,910.89            | 18,910.89                       |
| Group 1 | 0026970602  | 91,000.00                    | 0.000 %           | AZ    | 75.00              | 360           | 79,920.30                           | 11/30/2020                 | 11,361.12            | 11,361.12                       |
| Group 1 | 0026970899  | 90,000.00                    | 0.000 %           | IA    | 75.00              | 360           | 82,873.03                           | 11/30/2020                 | 11,780.87            | 11,780.87                       |
| Group 1 | 0026971826  | 126,000.00                   | 0.000 %           | FL    | 80.00              | 360           | 109,496.22                          | 11/30/2020                 | 15,565.51            | 15,565.51                       |
| Group 1 | 0026971936  | 124,000.00                   | 0.000 %           | GA    | 80.00              | 360           | 105,734.68                          | 11/30/2020                 | 15,030.78            | 15,030.78                       |
| Group 1 | 0026972561  | 134,000.00                   | 0.000 %           | MI    | 68.00              | 360           | 118,106.53                          | 11/30/2020                 | 16,789.51            | 16,789.51                       |
| Group 1 | 0026972613  | 122,000.00                   | 0.000 %           | FL    | 80.00              | 360           | 106,965.76                          | 11/30/2020                 | 15,205.79            | 15,205.79                       |
| Group 1 | 0026973150  | 142,000.00                   | 0.000 %           | VA    | 64.00              | 360           | 123,463.28                          | 11/30/2020                 | 17,551.00            | 17,551.00                       |
| Group 1 | 0026973178  | 148,000.00                   | 0.000 %           | VA    | 80.00              | 360           | 126,831.29                          | 11/30/2020                 | 18,029.78            | 18,029.78                       |
| Group 1 | 0026973495  | 252,000.00                   | 0.000 %           | CA    | 80.00              | 360           | 216,757.53                          | 11/30/2020                 | 30,813.31            | 30,813.31                       |
| Group 1 | 0026973912  | 333,000.00                   | 0.000 %           | NC    | 66.00              | 360           | 287,330.69                          | 11/30/2020                 | 40,845.68            | 40,845.68                       |
| Group 1 | 0026973973  | 106,000.00                   | 0.000 %           | IA    | 80.00              | 360           | 75,191.21                           | 11/30/2020                 | 10,688.86            | 10,688.86                       |
| Group 1 | 0026974382  | 364,000.00                   | 0.000 %           | CA    | 70.00              | 360           | 294,442.27                          | 11/30/2020                 | 41,856.63            | 41,856.63                       |
| Group 1 | 0026974385  | 210,000.00                   | 0.000 %           | CA    | 75.00              | 360           | 172,185.68                          | 11/30/2020                 | 24,477.17            | 24,477.17                       |
| Group 1 | 0026974486  | 380,000.00                   | 0.000 %           | NJ    | 80.00              | 360           | 322,419.50                          | 11/30/2020                 | 45,833.75            | 45,833.75                       |
| Group 1 | 0026974775  | 240,000.00                   | 0.000 %           | IL    | 80.00              | 360           | 207,783.77                          | 11/30/2020                 | 29,537.64            | 29,537.64                       |
| Group 1 | 0026975101  | 176,000.00                   | 0.000 %           | FL    | 80.00              | 360           | 143,684.59                          | 11/30/2020                 | 20,425.58            | 20,425.58                       |
| Group 1 | 0026975122  | 300,000.00                   | 0.000 %           | NY    | 69.00              | 360           | 254,878.22                          | 11/30/2020                 | 36,232.38            | 36,232.38                       |
| Group 1 | 0026975159  | 225,000.00                   | 0.000 %           | FL    | 74.00              | 360           | 181,077.34                          | 11/30/2020                 | 25,741.17            | 25,741.17                       |
| Group 1 | 0026975242  | 180,000.00                   | 0.000 %           | CA    | 68.00              | 360           | 156,604.75                          | 11/30/2020                 | 22,262.25            | 22,262.25                       |
| Group 1 | 0026975245  | 350,000.00                   | 0.000 %           | CA    | 80.00              | 360           | 303,018.19                          | 11/30/2020                 | 43,075.75            | 43,075.75                       |
| Group 1 | 0026975579  | 170,000.00                   | 0.000 %           | PA    | 73.00              | 360           | 146,470.08                          | 11/30/2020                 | 20,821.55            | 20,821.55                       |
| Group 1 | 0026975871  | 186,000.00                   | 0.000 %           | CA    | 80.00              | 360           | 142,760.36                          | 11/30/2020                 | 20,294.19            | 20,294.19                       |
| Group 1 | 0026976271  | 405,000.00                   | 0.000 %           | CO    | 75.00              | 360           | 324,833.09                          | 11/30/2020                 | 46,176.86            | 46,176.86                       |
| Group 1 | 0026976448  | 248,000.00                   | 0.000 %           | MD    | 80.00              | 360           | 219,152.03                          | 11/30/2020                 | 31,153.70            | 31,153.70                       |
| Group 1 | 0026976561  | 286,000.00                   | 0.000 %           | IL    | 80.00              | 360           | 234,169.57                          | 11/30/2020                 | 33,288.53            | 33,288.53                       |
| Group 1 | 0026977469  | 188,000.00                   | 0.000 %           | CA    | 80.00              | 360           | 160,019.56                          | 11/30/2020                 | 22,747.68            | 22,747.68                       |
| Group 1 | 0026977643  | 417,000.00                   | 0.000 %           | PA    | 78.00              | 360           | 367,541.42                          | 11/30/2020                 | 52,248.09            | 52,248.09                       |
| Group 1 | 0026977671  | 417,000.00                   | 0.000 %           | NV    | 67.00              | 360           | 366,617.52                          | 11/30/2020                 | 52,116.75            | 52,116.75                       |
| Group 1 | 0026977804  | 235,000.00                   | 0.000 %           | NY    | 62.00              | 360           | 195,191.50                          | 11/30/2020                 | 27,747.57            | 27,747.57                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
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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 | 0026978033  | 380,000.00                   | 0.000 %           | FL    | 80.00              | 360           | 332,541.48                          | 11/30/2020                 | 47,272.65            | 47,272.65                       |
| Group 1 | 0026978047  | 192,000.00                   | 0.000 %           | FL    | 80.00              | 360           | 154,274.95                          | 11/30/2020                 | 21,931.06            | 21,931.06                       |
| Group 1 | 0026978360  | 300,000.00                   | 0.000 %           | FL    | 80.00              | 360           | 202,131.44                          | 11/30/2020                 | 28,734.13            | 28,734.13                       |
| Group 1 | 0026978569  | 289,000.00                   | 0.000 %           | MA    | 61.00              | 360           | 235,494.55                          | 11/30/2020                 | 33,476.88            | 33,476.88                       |
| Group 1 | 0026978644  | 250,000.00                   | 0.000 %           | CA    | 79.00              | 360           | 218,665.51                          | 11/30/2020                 | 31,084.54            | 31,084.54                       |
| Group 1 | 0026978965  | 210,000.00                   | 0.000 %           | CA    | 75.00              | 360           | 184,255.87                          | 11/30/2020                 | 26,193.01            | 26,193.01                       |
| Group 1 | 0026979946  | 136,000.00                   | 0.000 %           | CA    | 80.00              | 360           | 112,495.85                          | 11/30/2020                 | 15,991.92            | 15,991.92                       |
| Group 1 | 0026981390  | 227,000.00                   | 0.000 %           | AR    | 80.00              | 360           | 199,398.07                          | 11/30/2020                 | 28,345.56            | 28,345.56                       |
| Group 1 | 0026982131  | 195,000.00                   | 0.000 %           | FL    | 75.00              | 360           | 171,002.05                          | 11/30/2020                 | 24,308.91            | 24,308.91                       |
| Group 1 | 0026982211  | 258,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 221,682.28                          | 11/30/2020                 | 31,513.39            | 31,513.39                       |
| Group 1 | 0026982369  | 116,000.00                   | 0.000 %           | NV    | 75.00              | 360           | 102,052.74                          | 11/30/2020                 | 14,507.37            | 14,507.37                       |
| Group 1 | 0026982596  | 81,000.00                    | 0.000 %           | WA    | 75.00              | 360           | 71,090.63                           | 11/30/2020                 | 10,105.93            | 10,105.93                       |
| Group 1 | 0026982793  | 328,000.00                   | 0.000 %           | MD    | 80.00              | 360           | 287,323.18                          | 11/30/2020                 | 40,844.61            | 40,844.61                       |
| Group 1 | 0026983071  | 157,000.00                   | 0.000 %           | FL    | 80.00              | 360           | 136,601.59                          | 11/30/2020                 | 19,418.69            | 19,418.69                       |
| Group 1 | 0026983811  | 218,000.00                   | 0.000 %           | LA    | 75.00              | 360           | 159,989.61                          | 11/30/2020                 | 22,743.43            | 22,743.43                       |
| Group 1 | 0026983932  | 105,000.00                   | 0.000 %           | PA    | 71.00              | 360           | 90,619.08                           | 11/30/2020                 | 12,882.01            | 12,882.01                       |
| Group 1 | 0026984057  | 53,000.00                    | 0.000 %           | GA    | 80.00              | 360           | 46,859.01                           | 11/30/2020                 | 6,661.27             | 6,661.27                        |
| Group 1 | 0026984682  | 356,000.00                   | 0.000 %           | DE    | 80.00              | 360           | 295,076.55                          | 11/30/2020                 | 41,946.80            | 41,946.80                       |
| Group 1 | 0026985806  | 198,000.00                   | 0.000 %           | NY    | 80.00              | 360           | 172,832.58                          | 11/30/2020                 | 24,569.13            | 24,569.13                       |
| Group 1 | 0026987081  | 233,000.00                   | 0.000 %           | CA    | 69.00              | 360           | 205,781.65                          | 11/30/2020                 | 29,253.02            | 29,253.02                       |
| Group 1 | 0026988314  | 256,000.00                   | 0.000 %           | HI    | 80.00              | 360           | 225,631.13                          | 11/30/2020                 | 32,074.74            | 32,074.74                       |
| Group 1 | 0026989265  | 470,000.00                   | 0.000 %           | NY    | 71.00              | 360           | 416,162.72                          | 11/30/2020                 | 59,159.88            | 59,159.88                       |
| Group 1 | 0026989399  | 109,000.00                   | 0.000 %           | IL    | 75.00              | 360           | 78,350.98                           | 11/30/2020                 | 11,138.03            | 11,138.03                       |
| Group 1 | 0026989513  | 128,000.00                   | 0.000 %           | OR    | 71.00              | 360           | 113,607.67                          | 11/30/2020                 | 16,149.97            | 16,149.97                       |
| Group 1 | 0026989651  | 158,000.00                   | 0.000 %           | MO    | 80.00              | 360           | 137,619.43                          | 11/30/2020                 | 19,563.38            | 19,563.38                       |
| Group 1 | 0026990456  | 146,000.00                   | 0.000 %           | NV    | 80.00              | 360           | 114,993.92                          | 11/30/2020                 | 16,347.04            | 16,347.04                       |
| Group 1 | 0026991237  | 588,000.00                   | 0.000 %           | CA    | 70.00              | 360           | 507,533.54                          | 11/30/2020                 | 72,148.76            | 72,148.76                       |
| Group 1 | 0026991326  | 616,000.00                   | 0.000 %           | CA    | 80.00              | 360           | 539,388.93                          | 11/30/2020                 | 76,677.18            | 76,677.18                       |
| Group 1 | 0026992311  | 128,000.00                   | 0.000 %           | AL    | 77.00              | 360           | 112,191.24                          | 11/30/2020                 | 15,948.62            | 15,948.62                       |
| Group 1 | 0026993744  | 101,000.00                   | 0.000 %           | FL    | 75.00              | 360           | 86,483.44                           | 11/30/2020                 | 12,294.11            | 12,294.11                       |
| Group 1 | 0026993904  | 112,000.00                   | 0.000 %           | PR    | 80.00              | 360           | 98,467.83                           | 11/30/2020                 | 13,997.76            | 13,997.76                       |
| Group 1 | 0026994208  | 288,000.00                   | 0.000 %           | IL    | 80.00              | 360           | 252,040.30                          | 11/30/2020                 | 35,828.95            | 35,828.95                       |
| Group 1 | 0026995129  | 248,000.00                   | 0.000 %           | NJ    | 80.00              | 360           | 214,767.23                          | 11/30/2020                 | 30,530.37            | 30,530.37                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
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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 | 0026995655  | 156,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 124,330.41                          | 11/30/2020                 | 17,674.27            | 17,674.27                       |
| Group 1 | 0026996163  | 128,000.00                   | 0.000 %           | MD    | 80.00              | 360           | 109,379.51                          | 11/30/2020                 | 15,548.91            | 15,548.91                       |
| Group 1 | 0026996688  | 410,000.00                   | 0.000 %           | CO    | 80.00              | 360           | 353,293.14                          | 11/30/2020                 | 50,222.61            | 50,222.61                       |
| Group 1 | 0026997382  | 379,000.00                   | 0.000 %           | NY    | 75.00              | 360           | 339,032.56                          | 11/30/2020                 | 48,195.39            | 48,195.39                       |
| Group 1 | 0026997802  | 408,000.00                   | 0.000 %           | TX    | 75.00              | 360           | 360,735.06                          | 11/30/2020                 | 51,280.53            | 51,280.53                       |
| Group 1 | 0026997988  | 297,000.00                   | 0.000 %           | CO    | 75.00              | 360           | 270,073.08                          | 11/30/2020                 | 38,392.41            | 38,392.41                       |
| Group 1 | 0026999248  | 144,000.00                   | 0.000 %           | CA    | 80.00              | 360           | 127,152.69                          | 11/30/2020                 | 18,075.47            | 18,075.47                       |
| Group 1 | 0026999351  | 200,000.00                   | 0.000 %           | NJ    | 62.00              | 360           | 177,146.94                          | 11/30/2020                 | 25,182.44            | 25,182.44                       |
| Group 1 | 0026999749  | 302,000.00                   | 0.000 %           | NY    | 68.00              | 360           | 257,792.51                          | 11/30/2020                 | 36,646.66            | 36,646.66                       |
| Group 1 | 0027000858  | 625,000.00                   | 0.000 %           | NY    | 67.00              | 360           | 548,084.70                          | 11/30/2020                 | 77,913.33            | 77,913.33                       |
| Group 1 | 0027000904  | 372,000.00                   | 0.000 %           | NY    | 80.00              | 360           | 325,746.59                          | 11/30/2020                 | 46,306.72            | 46,306.72                       |
| Group 1 | 0027001192  | 228,000.00                   | 0.000 %           | UT    | 80.00              | 360           | 190,211.83                          | 11/30/2020                 | 27,039.69            | 27,039.69                       |
| Group 1 | 0027001498  | 180,000.00                   | 0.000 %           | TN    | 80.00              | 360           | 159,736.60                          | 11/30/2020                 | 22,707.46            | 22,707.46                       |
| Group 1 | 0027001510  | 200,000.00                   | 0.000 %           | NC    | 76.00              | 360           | 172,447.01                          | 11/30/2020                 | 24,514.32            | 24,514.32                       |
| Group 1 | 0027001699  | 388,000.00                   | 0.000 %           | NY    | 80.00              | 360           | 342,655.19                          | 11/30/2020                 | 48,710.37            | 48,710.37                       |
| Group 1 | 0027002028  | 417,000.00                   | 0.000 %           | IL    | 63.00              | 360           | 350,004.69                          | 11/30/2020                 | 49,755.14            | 49,755.14                       |
| Group 1 | 0027002690  | 84,000.00                    | 0.000 %           | TX    | 75.00              | 360           | 52,917.30                           | 11/30/2020                 | 7,522.49             | 7,522.49                        |
| Group 1 | 0027003423  | 182,000.00                   | 0.000 %           | NJ    | 70.00              | 360           | 150,448.24                          | 11/30/2020                 | 21,387.07            | 21,387.07                       |
| Group 1 | 0027004473  | 82,000.00                    | 0.000 %           | TN    | 80.00              | 360           | 68,503.32                           | 11/30/2020                 | 9,738.13             | 9,738.13                        |
| Group 1 | 0027004657  | 60,000.00                    | 0.000 %           | FL    | 75.00              | 360           | 51,380.15                           | 11/30/2020                 | 7,303.98             | 7,303.98                        |
| Group 1 | 0027004753  | 64,000.00                    | 0.000 %           | IL    | 75.00              | 360           | 55,527.16                           | 11/30/2020                 | 7,893.50             | 7,893.50                        |
| Group 1 | 0027005073  | 146,000.00                   | 0.000 %           | NM    | 80.00              | 360           | 130,530.06                          | 11/30/2020                 | 18,555.59            | 18,555.59                       |
| Group 1 | 0027005409  | 168,000.00                   | 0.000 %           | IL    | 80.00              | 360           | 148,441.16                          | 11/30/2020                 | 21,101.75            | 21,101.75                       |
| Group 1 | 0027005484  | 168,000.00                   | 0.000 %           | OR    | 72.00              | 360           | 142,595.57                          | 11/30/2020                 | 20,270.77            | 20,270.77                       |
| Group 1 | 0027006008  | 172,000.00                   | 0.000 %           | TX    | 70.00              | 360           | 144,852.81                          | 11/30/2020                 | 20,591.64            | 20,591.64                       |
| Group 1 | 0027006429  | 175,000.00                   | 0.000 %           | MN    | 80.00              | 360           | 154,198.21                          | 11/30/2020                 | 21,920.15            | 21,920.15                       |
| Group 1 | 0027007050  | 176,000.00                   | 0.000 %           | MD    | 70.00              | 360           | 155,559.82                          | 11/30/2020                 | 22,113.71            | 22,113.71                       |
| Group 1 | 0027007368  | 417,000.00                   | 0.000 %           | CA    | 79.00              | 360           | 366,903.21                          | 11/30/2020                 | 52,157.36            | 52,157.36                       |
| Group 1 | 0027007466  | 194,000.00                   | 0.000 %           | CO    | 80.00              | 360           | 170,974.65                          | 11/30/2020                 | 24,305.01            | 24,305.01                       |
| Group 1 | 0027007520  | 403,000.00                   | 0.000 %           | FL    | 80.00              | 360           | 343,589.82                          | 11/30/2020                 | 48,843.23            | 48,843.23                       |
| Group 1 | 0027008877  | 309,000.00                   | 0.000 %           | FL    | 69.00              | 360           | 269,558.82                          | 11/30/2020                 | 38,319.31            | 38,319.31                       |
| Group 1 | 0027009198  | 491,000.00                   | 0.000 %           | NY    | 75.00              | 360           | 426,954.97                          | 11/30/2020                 | 60,694.06            | 60,694.06                       |
| Group 1 | 0027009218  | 288,000.00                   | 0.000 %           | FL    | 80.00              | 360           | 238,028.35                          | 11/30/2020                 | 33,837.07            | 33,837.07                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
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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 | 0027009672  | 252,000.00                   | 0.000 %           | CT    | 80.00              | 360           | 220,987.57                          | 11/30/2020                 | 31,414.63            | 31,414.63                       |
| Group 1 | 0027009822  | 245,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 202,329.41                          | 11/30/2020                 | 28,762.27            | 28,762.27                       |
| Group 1 | 0027010347  | 199,000.00                   | 0.000 %           | WA    | 69.00              | 360           | 136,476.21                          | 11/30/2020                 | 19,400.86            | 19,400.86                       |
| Group 1 | 0027010885  | 87,000.00                    | 0.000 %           | WI    | 80.00              | 360           | 77,391.20                           | 11/30/2020                 | 11,001.60            | 11,001.60                       |
| Group 1 | 0027010907  | 103,000.00                   | 0.000 %           | NC    | 65.00              | 360           | 32,307.11                           | 11/30/2020                 | 4,592.64             | 4,592.64                        |
| Group 1 | 0027011046  | 87,000.00                    | 0.000 %           | NV    | 80.00              | 360           | 72,623.26                           | 11/30/2020                 | 10,323.81            | 10,323.81                       |
| Group 1 | 0027011193  | 104,000.00                   | 0.000 %           | NC    | 70.00              | 360           | 85,521.86                           | 11/30/2020                 | 12,157.42            | 12,157.42                       |
| Group 1 | 0027011872  | 126,000.00                   | 0.000 %           | NC    | 70.00              | 360           | 105,602.68                          | 11/30/2020                 | 15,012.02            | 15,012.02                       |
| Group 1 | 0027011873  | 116,000.00                   | 0.000 %           | NC    | 63.00              | 360           | 88,260.97                           | 11/30/2020                 | 12,546.80            | 12,546.80                       |
| Group 1 | 0027012187  | 150,000.00                   | 0.000 %           | GA    | 66.00              | 360           | 125,280.96                          | 11/30/2020                 | 17,809.40            | 17,809.40                       |
| Group 1 | 0027012869  | 123,000.00                   | 0.000 %           | MD    | 70.00              | 360           | 108,502.66                          | 11/30/2020                 | 15,424.27            | 15,424.27                       |
| Group 1 | 0027013474  | 97,000.00                    | 0.000 %           | UT    | 74.00              | 360           | 85,873.10                           | 11/30/2020                 | 12,207.35            | 12,207.35                       |
| Group 1 | 0027013878  | 102,000.00                   | 0.000 %           | NC    | 80.00              | 360           | 90,517.38                           | 11/30/2020                 | 12,867.56            | 12,867.56                       |
| Group 1 | 0027013965  | 288,000.00                   | 0.000 %           | MN    | 80.00              | 360           | 244,736.40                          | 11/30/2020                 | 34,790.66            | 34,790.66                       |
| Group 1 | 0027014493  | 51,000.00                    | 0.000 %           | KY    | 79.00              | 360           | 44,209.65                           | 11/30/2020                 | 6,284.65             | 6,284.65                        |
| Group 1 | 0027015578  | 416,000.00                   | 0.000 %           | MD    | 80.00              | 360           | 347,576.10                          | 11/30/2020                 | 49,409.91            | 49,409.91                       |
| Group 1 | 0027015997  | 224,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 181,126.79                          | 11/30/2020                 | 25,748.20            | 25,748.20                       |
| Group 1 | 0027016152  | 85,000.00                    | 0.000 %           | OH    | 75.00              | 360           | 75,379.89                           | 11/30/2020                 | 10,715.68            | 10,715.68                       |
| Group 1 | 0027017041  | 239,000.00                   | 0.000 %           | KY    | 79.00              | 360           | 211,761.88                          | 11/30/2020                 | 30,103.15            | 30,103.15                       |
| Group 1 | 0027017307  | 134,000.00                   | 0.000 %           | VA    | 75.00              | 360           | 114,939.84                          | 11/30/2020                 | 16,339.35            | 16,339.35                       |
| Group 1 | 0027017838  | 176,000.00                   | 0.000 %           | OR    | 80.00              | 360           | 156,915.71                          | 11/30/2020                 | 22,306.45            | 22,306.45                       |
| Group 1 | 0027017915  | 265,000.00                   | 0.000 %           | MD    | 76.00              | 360           | 235,679.85                          | 11/30/2020                 | 33,503.22            | 33,503.22                       |
| Group 1 | 0027018302  | 263,000.00                   | 0.000 %           | UT    | 80.00              | 360           | 234,411.56                          | 11/30/2020                 | 33,322.93            | 33,322.93                       |
| Group 1 | 0027018489  | 35,000.00                    | 0.000 %           | NY    | 75.00              | 360           | 30,442.42                           | 11/30/2020                 | 4,327.56             | 4,327.56                        |
| Group 1 | 0027018665  | 127,000.00                   | 0.000 %           | MS    | 80.00              | 360           | 112,112.59                          | 11/30/2020                 | 15,937.44            | 15,937.44                       |
| Group 1 | 0027019245  | 224,000.00                   | 0.000 %           | TX    | 70.00              | 360           | 191,649.76                          | 11/30/2020                 | 27,244.10            | 27,244.10                       |
| Group 1 | 0027019713  | 202,000.00                   | 0.000 %           | NJ    | 63.00              | 360           | 163,324.45                          | 11/30/2020                 | 23,217.49            | 23,217.49                       |
| Group 1 | 0027020640  | 480,000.00                   | 0.000 %           | NY    | 80.00              | 360           | 424,939.81                          | 11/30/2020                 | 60,407.59            | 60,407.59                       |
| Group 1 | 0027021239  | 112,000.00                   | 0.000 %           | VA    | 63.00              | 360           | 105,473.23                          | 11/30/2020                 | 14,993.62            | 14,993.62                       |
| Group 1 | 0027021308  | 272,000.00                   | 4.500 %           | CT    | 80.00              | 360           | 237,784.04                          | Active                     | (32,690.19)          | (9,694.13)                      |
| Group 1 | 0027022783  | 171,000.00                   | 0.000 %           | NC    | 80.00              | 360           | 151,535.31                          | 11/30/2020                 | 21,541.60            | 21,541.60                       |
| Group 1 | 0027023683  | 172,000.00                   | 0.000 %           | IN    | 80.00              | 360           | 146,475.02                          | 11/30/2020                 | 20,822.25            | 20,822.25                       |
| Group 1 | 0027024818  | 284,000.00                   | 0.000 %           | LA    | 80.00              | 360           | 252,027.43                          | 11/30/2020                 | 35,827.12            | 35,827.12                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
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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 | 0027024986  | 452,000.00                   | 0.000 %           | CA    | 80.00              | 360           | 402,811.96                          | 11/30/2020                 | 57,261.99            | 57,261.99                       |
| Group 1 | 0027025060  | 111,000.00                   | 0.000 %           | RI    | 75.00              | 360           | 99,856.44                           | 11/30/2020                 | 14,195.16            | 14,195.16                       |
| Group 1 | 0027025356  | 417,000.00                   | 0.000 %           | TN    | 63.00              | 360           | 344,352.74                          | 11/30/2020                 | 48,951.69            | 48,951.69                       |
| Group 1 | 0027025459  | 265,000.00                   | 0.000 %           | GA    | 69.00              | 360           | 230,939.06                          | 11/30/2020                 | 32,829.29            | 32,829.29                       |
| Group 1 | 0027025639  | 236,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 228,310.96                          | 11/30/2020                 | 32,455.69            | 32,455.69                       |
| Group 1 | 0027025924  | 224,000.00                   | 0.000 %           | ME    | 80.00              | 360           | 193,390.19                          | 11/30/2020                 | 27,491.51            | 27,491.51                       |
| Group 1 | 0027026848  | 248,000.00                   | 0.000 %           | MA    | 75.00              | 360           | 220,515.59                          | 11/30/2020                 | 31,347.54            | 31,347.54                       |
| Group 1 | 0027027141  | 370,000.00                   | 0.000 %           | NY    | 72.00              | 360           | 323,884.63                          | 11/30/2020                 | 46,042.03            | 46,042.03                       |
| Group 1 | 0027027657  | 154,000.00                   | 0.000 %           | MI    | 80.00              | 360           | 132,025.87                          | 11/30/2020                 | 18,768.22            | 18,768.22                       |
| Group 1 | 0027027714  | 156,000.00                   | 0.000 %           | TX    | 75.00              | 360           | 137,589.72                          | 11/30/2020                 | 19,559.16            | 19,559.16                       |
| Group 1 | 0027027731  | 285,000.00                   | 0.000 %           | FL    | 70.00              | 360           | 247,165.75                          | 11/30/2020                 | 35,136.01            | 35,136.01                       |
| Group 1 | 0027028994  | 145,000.00                   | 0.000 %           | PA    | 79.00              | 360           | 128,850.61                          | 11/30/2020                 | 18,316.84            | 18,316.84                       |
| Group 1 | 0027029172  | 158,000.00                   | 0.000 %           | MT    | 70.00              | 360           | 141,374.20                          | 11/30/2020                 | 20,097.14            | 20,097.14                       |
| Group 1 | 0027029493  | 386,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 338,922.68                          | 11/30/2020                 | 48,179.77            | 48,179.77                       |
| Group 1 | 0027029710  | 108,000.00                   | 0.000 %           | MI    | 80.00              | 360           | 96,281.51                           | 11/30/2020                 | 13,686.96            | 13,686.96                       |
| Group 1 | 0027030072  | 168,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 148,728.81                          | 11/30/2020                 | 21,142.64            | 21,142.64                       |
| Group 1 | 0027030300  | 417,000.00                   | 0.000 %           | LA    | 78.00              | 360           | 367,352.84                          | 11/30/2020                 | 52,221.28            | 52,221.28                       |
| Group 1 | 0027030889  | 100,000.00                   | 0.000 %           | AZ    | 80.00              | 360           | 87,941.99                           | 11/30/2020                 | 12,501.45            | 12,501.45                       |
| Group 1 | 0027031794  | 272,000.00                   | 0.000 %           | PA    | 80.00              | 360           | 234,379.08                          | 11/30/2020                 | 33,318.31            | 33,318.31                       |
| Group 1 | 0027032049  | 94,000.00                    | 0.000 %           | MN    | 80.00              | 360           | 73,914.43                           | 11/30/2020                 | 10,507.35            | 10,507.35                       |
| Group 1 | 0027032322  | 353,000.00                   | 0.000 %           | TX    | 75.00              | 360           | 303,848.97                          | 11/30/2020                 | 43,193.85            | 43,193.85                       |
| Group 1 | 0027032561  | 188,000.00                   | 0.000 %           | NY    | 80.00              | 360           | 166,341.23                          | 11/30/2020                 | 23,646.35            | 23,646.35                       |
| Group 1 | 0027033087  | 307,000.00                   | 0.000 %           | OH    | 80.00              | 360           | 294,383.58                          | 11/30/2020                 | 41,848.29            | 41,848.29                       |
| Group 1 | 0027033666  | 65,000.00                    | 0.000 %           | NM    | 80.00              | 360           | 56,143.81                           | 11/30/2020                 | 7,981.16             | 7,981.16                        |
| Group 1 | 0027033810  | 164,000.00                   | 0.000 %           | IL    | 79.00              | 360           | 139,896.44                          | 11/30/2020                 | 19,887.07            | 19,887.07                       |
| Group 1 | 0027034271  | 134,000.00                   | 0.000 %           | NJ    | 75.00              | 360           | 112,771.19                          | 11/30/2020                 | 16,031.06            | 16,031.06                       |
| Group 1 | 0027034751  | 259,000.00                   | 0.000 %           | FL    | 77.00              | 360           | 229,953.61                          | 11/30/2020                 | 32,689.20            | 32,689.20                       |
| Group 1 | 0027034918  | 180,000.00                   | 0.000 %           | NY    | 79.00              | 360           | 154,484.85                          | 11/30/2020                 | 21,960.89            | 21,960.89                       |
| Group 1 | 0027035076  | 417,000.00                   | 0.000 %           | IL    | 75.00              | 360           | 346,264.72                          | 11/30/2020                 | 49,223.49            | 49,223.49                       |
| Group 1 | 0027035506  | 106,000.00                   | 0.000 %           | TN    | 80.00              | 360           | 93,565.82                           | 11/30/2020                 | 13,300.91            | 13,300.91                       |
| Group 1 | 0027035633  | 110,000.00                   | 0.000 %           | GA    | 80.00              | 360           | 96,330.11                           | 11/30/2020                 | 13,693.87            | 13,693.87                       |
| Group 1 | 0027035771  | 88,000.00                    | 0.000 %           | AL    | 75.00              | 360           | 73,277.04                           | 11/30/2020                 | 10,416.74            | 10,416.74                       |
| Group 1 | 0027036064  | 278,000.00                   | 0.000 %           | NY    | 70.00              | 360           | 245,991.58                          | 11/30/2020                 | 34,969.09            | 34,969.09                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
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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 | 0027036225  | 416,000.00                   | 0.000 %           | MA    | 79.00              | 360           | 357,847.55                          | 11/30/2020                 | 50,870.05            | 50,870.05                       |
| Group 1 | 0027036726  | 200,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 176,188.59                          | 11/30/2020                 | 25,046.20            | 25,046.20                       |
| Group 1 | 0027036980  | 260,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 227,320.78                          | 11/30/2020                 | 32,314.93            | 32,314.93                       |
| Group 1 | 0027037000  | 272,000.00                   | 0.000 %           | OR    | 80.00              | 360           | 228,330.73                          | 11/30/2020                 | 32,458.50            | 32,458.50                       |
| Group 1 | 0027037899  | 280,000.00                   | 0.000 %           | CT    | 80.00              | 360           | 242,594.61                          | 11/30/2020                 | 34,486.19            | 34,486.19                       |
| Group 1 | 0027038061  | 184,000.00                   | 0.000 %           | OR    | 80.00              | 360           | 162,805.09                          | 11/30/2020                 | 23,143.66            | 23,143.66                       |
| Group 1 | 0027038234  | 417,000.00                   | 0.000 %           | CA    | 80.00              | 360           | 351,766.51                          | 11/30/2020                 | 50,005.60            | 50,005.60                       |
| Group 1 | 0027038606  | 132,000.00                   | 0.000 %           | WA    | 80.00              | 360           | 112,696.68                          | 11/30/2020                 | 16,020.47            | 16,020.47                       |
| Group 1 | 0027038630  | 134,000.00                   | 0.000 %           | NY    | 75.00              | 360           | 59,722.36                           | 11/30/2020                 | 8,489.87             | 8,489.87                        |
| Group 1 | 0027039268  | 168,000.00                   | 0.000 %           | FL    | 62.00              | 360           | 147,339.65                          | 11/30/2020                 | 20,945.16            | 20,945.16                       |
| Group 1 | 0027039391  | 278,000.00                   | 0.000 %           | AZ    | 80.00              | 360           | 160,346.31                          | 11/30/2020                 | 22,794.13            | 22,794.13                       |
| Group 1 | 0027039662  | 285,000.00                   | 0.000 %           | TX    | 75.00              | 360           | 234,100.35                          | 11/30/2020                 | 33,278.69            | 33,278.69                       |
| Group 1 | 0027039846  | 332,000.00                   | 0.000 %           | NY    | 80.00              | 360           | 291,736.20                          | 11/30/2020                 | 41,471.95            | 41,471.95                       |
| Group 1 | 0027039888  | 298,000.00                   | 0.000 %           | DC    | 80.00              | 360           | 251,431.77                          | 11/30/2020                 | 35,742.45            | 35,742.45                       |
| Group 1 | 0027040194  | 291,000.00                   | 0.000 %           | VA    | 79.00              | 360           | 256,227.52                          | 11/30/2020                 | 36,424.19            | 36,424.19                       |
| Group 1 | 0027041776  | 210,000.00                   | 0.000 %           | NY    | 70.00              | 360           | 168,489.63                          | 11/30/2020                 | 23,951.75            | 23,951.75                       |
| Group 1 | 0027041856  | 406,000.00                   | 0.000 %           | PA    | 80.00              | 360           | 357,298.31                          | 11/30/2020                 | 50,791.97            | 50,791.97                       |
| Group 1 | 0027042470  | 96,000.00                    | 0.000 %           | PA    | 72.00              | 360           | 84,490.96                           | 11/30/2020                 | 12,010.87            | 12,010.87                       |
| Group 1 | 0027042861  | 135,000.00                   | 0.000 %           | NC    | 61.00              | 360           | 107,722.02                          | 11/30/2020                 | 15,313.29            | 15,313.29                       |
| Group 1 | 0027043067  | 138,000.00                   | 0.000 %           | AZ    | 73.00              | 360           | 122,764.38                          | 11/30/2020                 | 17,451.65            | 17,451.65                       |
| Group 1 | 0027043601  | 140,000.00                   | 0.000 %           | FL    | 68.00              | 360           | 116,991.96                          | 11/30/2020                 | 16,631.07            | 16,631.07                       |
| Group 1 | 0027043640  | 60,000.00                    | 0.000 %           | IL    | 67.00              | 360           | 52,668.29                           | 11/30/2020                 | 7,487.09             | 7,487.09                        |
| Group 1 | 0027043809  | 45,000.00                    | 0.000 %           | OK    | 75.00              | 360           | 39,946.21                           | 11/30/2020                 | 5,678.58             | 5,678.58                        |
| Group 1 | 0027043987  | 113,000.00                   | 0.000 %           | TX    | 70.00              | 360           | 101,521.25                          | 11/30/2020                 | 14,431.82            | 14,431.82                       |
| Group 1 | 0027044464  | 116,000.00                   | 0.000 %           | NJ    | 80.00              | 360           | 100,576.13                          | 11/30/2020                 | 14,297.46            | 14,297.46                       |
| Group 1 | 0027044790  | 77,000.00                    | 0.000 %           | PA    | 75.00              | 360           | 69,399.92                           | 11/30/2020                 | 9,865.59             | 9,865.59                        |
| Group 1 | 0027045049  | 195,000.00                   | 0.000 %           | CA    | 75.00              | 360           | 172,126.02                          | 11/30/2020                 | 24,468.69            | 24,468.69                       |
| Group 1 | 0027045349  | 417,000.00                   | 0.000 %           | AL    | 80.00              | 360           | 372,637.04                          | 11/30/2020                 | 52,972.46            | 52,972.46                       |
| Group 1 | 0027045501  | 132,000.00                   | 0.000 %           | FL    | 80.00              | 360           | 111,330.38                          | 11/30/2020                 | 15,826.24            | 15,826.24                       |
| Group 1 | 0027046910  | 412,000.00                   | 0.000 %           | GA    | 79.00              | 360           | 367,831.63                          | 11/30/2020                 | 52,289.34            | 52,289.34                       |
| Group 1 | 0027048498  | 532,000.00                   | 0.000 %           | VA    | 80.00              | 360           | 469,595.55                          | 11/30/2020                 | 66,755.66            | 66,755.66                       |
| Group 1 | 0027048890  | 133,000.00                   | 0.000 %           | MT    | 80.00              | 360           | 113,893.11                          | 11/30/2020                 | 16,190.55            | 16,190.55                       |
| Group 1 | 0027049002  | 448,000.00                   | 0.000 %           | NY    | 80.00              | 360           | 395,642.48                          | 11/30/2020                 | 56,242.81            | 56,242.81                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
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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 | 0027049124  | 391,000.00                   | 0.000 %           | CA    | 75.00              | 360           | 343,580.73                          | 11/30/2020                 | 48,841.94            | 48,841.94                       |
| Group 1 | 0027050030  | 154,000.00                   | 0.000 %           | CT    | 75.00              | 360           | 137,104.61                          | 11/30/2020                 | 19,490.19            | 19,490.19                       |
| Group 1 | 0027050091  | 189,000.00                   | 0.000 %           | TX    | 75.00              | 360           | 152,686.66                          | 11/30/2020                 | 21,705.27            | 21,705.27                       |
| Group 1 | 0027050761  | 417,000.00                   | 0.000 %           | NJ    | 67.00              | 360           | 364,270.02                          | 11/30/2020                 | 51,783.04            | 51,783.04                       |
| Group 1 | 0027051102  | 264,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 237,269.58                          | 11/30/2020                 | 33,729.21            | 33,729.21                       |
| Group 1 | 0027051663  | 626,000.00                   | 0.000 %           | CA    | 74.00              | 360           | 552,679.51                          | 11/30/2020                 | 78,566.51            | 78,566.51                       |
| Group 1 | 0027053162  | 89,000.00                    | 0.000 %           | PR    | 80.00              | 360           | 78,227.38                           | 11/30/2020                 | 11,120.46            | 11,120.46                       |
| Group 1 | 0027054246  | 146,000.00                   | 0.000 %           | FL    | 75.00              | 360           | 128,934.22                          | 11/30/2020                 | 18,328.73            | 18,328.73                       |
| Group 1 | 0027054250  | 320,000.00                   | 0.000 %           | NY    | 80.00              | 360           | 278,057.15                          | 11/30/2020                 | 39,527.39            | 39,527.39                       |
| Group 1 | 0027055624  | 63,000.00                    | 0.000 %           | NV    | 61.00              | 360           | 55,307.92                           | 11/30/2020                 | 7,862.33             | 7,862.33                        |
| Group 1 | 0027056251  | 97,000.00                    | 0.000 %           | FL    | 75.00              | 360           | 86,704.27                           | 11/30/2020                 | 12,325.50            | 12,325.50                       |
| Group 1 | 0027057654  | 52,000.00                    | 0.000 %           | MN    | 80.00              | 360           | 44,587.18                           | 11/30/2020                 | 6,338.32             | 6,338.32                        |
| Group 1 | 0027058162  | 192,000.00                   | 0.000 %           | IL    | 80.00              | 360           | 162,426.59                          | 11/30/2020                 | 23,089.86            | 23,089.86                       |
| Group 1 | 0027058231  | 74,000.00                    | 0.000 %           | CT    | 80.00              | 360           | 65,169.55                           | 11/30/2020                 | 9,264.22             | 9,264.22                        |
| Group 1 | 0027058232  | 83,000.00                    | 0.000 %           | AL    | 77.00              | 360           | 66,279.06                           | 11/30/2020                 | 9,421.94             | 9,421.94                        |
| Group 1 | 0027058419  | 290,000.00                   | 0.000 %           | ND    | 80.00              | 360           | 257,713.87                          | 11/30/2020                 | 36,635.48            | 36,635.48                       |
| Group 1 | 0027058724  | 410,000.00                   | 0.000 %           | CA    | 72.00              | 360           | 384,580.71                          | 11/30/2020                 | 54,670.32            | 54,670.32                       |
| Group 1 | 0027059475  | 308,000.00                   | 0.000 %           | NY    | 80.00              | 360           | 270,716.33                          | 11/30/2020                 | 38,483.85            | 38,483.85                       |
| Group 1 | 0027059722  | 244,000.00                   | 0.000 %           | FL    | 80.00              | 360           | 212,143.68                          | 11/30/2020                 | 30,157.42            | 30,157.42                       |
| Group 1 | 0027059733  | 115,000.00                   | 0.000 %           | TX    | 70.00              | 360           | 82,525.49                           | 11/30/2020                 | 11,731.46            | 11,731.46                       |
| Group 1 | 0027059773  | 206,000.00                   | 0.000 %           | OK    | 75.00              | 360           | 182,683.29                          | 11/30/2020                 | 25,969.46            | 25,969.46                       |
| Group 1 | 0027060842  | 59,000.00                    | 0.000 %           | VA    | 80.00              | 360           | 51,372.29                           | 11/30/2020                 | 7,302.86             | 7,302.86                        |
| Group 1 | 0027062810  | 101,000.00                   | 0.000 %           | FL    | 75.00              | 360           | 88,832.57                           | 11/30/2020                 | 12,628.05            | 12,628.05                       |
| Group 1 | 0027063525  | 390,000.00                   | 0.000 %           | CA    | 75.00              | 360           | 347,085.24                          | 11/30/2020                 | 49,340.13            | 49,340.13                       |
| Group 1 | 0027064283  | 92,000.00                    | 0.000 %           | PA    | 80.00              | 360           | 70,379.59                           | 11/30/2020                 | 10,004.86            | 10,004.86                       |
| Group 1 | 0027064520  | 124,000.00                   | 0.000 %           | VA    | 80.00              | 360           | 109,287.05                          | 11/30/2020                 | 15,535.77            | 15,535.77                       |
| Group 1 | 0027065878  | 410,000.00                   | 0.000 %           | NC    | 80.00              | 360           | 353,338.50                          | 11/30/2020                 | 50,229.06            | 50,229.06                       |
| Group 1 | 0027067026  | 120,000.00                   | 0.000 %           | IL    | 80.00              | 360           | 102,787.44                          | 11/30/2020                 | 14,611.81            | 14,611.81                       |
| Group 1 | 0027067080  | 112,000.00                   | 0.000 %           | OR    | 80.00              | 360           | 98,179.83                           | 11/30/2020                 | 13,956.82            | 13,956.82                       |
| Group 1 | 0027067845  | 146,000.00                   | 0.000 %           | MI    | 80.00              | 360           | 129,653.71                          | 11/30/2020                 | 18,431.01            | 18,431.01                       |
| Group 1 | 0027068015  | 225,000.00                   | 0.000 %           | VA    | 75.00              | 360           | 201,475.72                          | 11/30/2020                 | 28,640.91            | 28,640.91                       |
| Group 1 | 0027068416  | 340,000.00                   | 4.250 %           | CA    | 63.00              | 360           | 307,005.53                          | Active                     | (42,433.14)          | (12,583.37)                     |
| Group 1 | 0027068918  | 272,000.00                   | 0.000 %           | HI    | 64.00              | 360           | 239,691.38                          | 11/30/2020                 | 34,073.48            | 34,073.48                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
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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 | 0027069838  | 420,000.00                   | 0.000 %           | HI    | 75.00              | 360           | 369,995.66                          | 11/30/2020                 | 52,596.97            | 52,596.97                       |
| Group 1 | 0027070006  | 285,000.00                   | 0.000 %           | TX    | 74.00              | 360           | 254,028.28                          | 11/30/2020                 | 36,111.55            | 36,111.55                       |
| Group 1 | 0027070144  | 86,000.00                    | 0.000 %           | NV    | 75.00              | 360           | 77,076.44                           | 11/30/2020                 | 10,956.85            | 10,956.85                       |
| Group 1 | 0027070695  | 417,000.00                   | 0.000 %           | FL    | 66.00              | 360           | 357,518.02                          | 11/30/2020                 | 50,823.21            | 50,823.21                       |
| Group 1 | 0027071878  | 250,000.00                   | 0.000 %           | WA    | 72.00              | 360           | 220,685.36                          | 11/30/2020                 | 31,371.67            | 31,371.67                       |
| Group 1 | 0027072142  | 142,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 123,168.31                          | 11/30/2020                 | 17,509.07            | 17,509.07                       |
| Group 1 | 0027072563  | 236,000.00                   | 0.000 %           | TX    | 76.00              | 360           | 208,928.64                          | 11/30/2020                 | 29,700.39            | 29,700.39                       |
| Group 1 | 0027072653  | 252,000.00                   | 0.000 %           | GA    | 68.00              | 360           | 220,676.59                          | 11/30/2020                 | 31,370.42            | 31,370.42                       |
| Group 1 | 0027073039  | 158,000.00                   | 0.000 %           | MT    | 70.00              | 360           | 141,374.20                          | 11/30/2020                 | 20,097.14            | 20,097.14                       |
| Group 1 | 0027073228  | 297,000.00                   | 0.000 %           | CT    | 80.00              | 360           | 262,113.14                          | 11/30/2020                 | 37,260.86            | 37,260.86                       |
| Group 1 | 0027073643  | 110,000.00                   | 0.000 %           | MI    | 80.00              | 360           | 97,971.15                           | 11/30/2020                 | 13,927.15            | 13,927.15                       |
| Group 1 | 0027075313  | 280,000.00                   | 0.000 %           | NC    | 80.00              | 360           | 246,910.36                          | 11/30/2020                 | 35,099.70            | 35,099.70                       |
| Group 1 | 0027075551  | 332,000.00                   | 0.000 %           | FL    | 80.00              | 360           | 289,966.92                          | 11/30/2020                 | 41,220.43            | 41,220.43                       |
| Group 1 | 0027075735  | 344,000.00                   | 0.000 %           | SC    | 80.00              | 360           | 304,253.39                          | 11/30/2020                 | 43,251.34            | 43,251.34                       |
| Group 1 | 0027075895  | 412,000.00                   | 0.000 %           | NY    | 80.00              | 360           | 361,492.94                          | 11/30/2020                 | 51,388.26            | 51,388.26                       |
| Group 1 | 0027075979  | 238,000.00                   | 0.000 %           | NJ    | 80.00              | 360           | 193,834.02                          | 11/30/2020                 | 27,554.60            | 27,554.60                       |
| Group 1 | 0027077188  | 404,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 355,769.28                          | 11/30/2020                 | 50,574.61            | 50,574.61                       |
| Group 1 | 0027077441  | 184,000.00                   | 0.000 %           | CA    | 75.00              | 360           | 157,065.42                          | 11/30/2020                 | 22,327.74            | 22,327.74                       |
| Group 1 | 0027078231  | 149,000.00                   | 0.000 %           | NJ    | 79.00              | 324           | 126,343.58                          | 11/30/2020                 | 17,960.45            | 17,960.45                       |
| Group 1 | 0027078981  | 305,000.00                   | 0.000 %           | OK    | 67.00              | 360           | 254,908.78                          | 11/30/2020                 | 36,236.72            | 36,236.72                       |
| Group 1 | 0027079655  | 78,000.00                    | 0.000 %           | VI    | 80.00              | 360           | 63,827.79                           | 11/30/2020                 | 9,073.48             | 9,073.48                        |
| Group 1 | 0027080954  | 72,000.00                    | 0.000 %           | CA    | 80.00              | 360           | 64,195.19                           | 11/30/2020                 | 9,125.71             | 9,125.71                        |
| Group 1 | 0027081660  | 135,000.00                   | 0.000 %           | AZ    | 65.00              | 360           | 116,630.12                          | 11/30/2020                 | 16,579.63            | 16,579.63                       |
| Group 1 | 0027082538  | 129,000.00                   | 0.000 %           | WI    | 76.00              | 360           | 112,780.60                          | 11/30/2020                 | 16,032.40            | 16,032.40                       |
| Group 1 | 0027082587  | 310,000.00                   | 0.000 %           | MN    | 70.00              | 360           | 269,671.13                          | 11/30/2020                 | 38,335.27            | 38,335.27                       |
| Group 1 | 0027083068  | 255,000.00                   | 0.000 %           | DC    | 75.00              | 360           | 225,927.69                          | 11/30/2020                 | 32,116.90            | 32,116.90                       |
| Group 1 | 0027083256  | 156,000.00                   | 0.000 %           | TX    | 75.00              | 360           | 139,089.50                          | 11/30/2020                 | 19,772.36            | 19,772.36                       |
| Group 1 | 0027084495  | 228,000.00                   | 0.000 %           | MO    | 80.00              | 360           | 199,776.04                          | 11/30/2020                 | 28,399.29            | 28,399.29                       |
| Group 1 | 0027084515  | 320,000.00                   | 0.000 %           | CA    | 80.00              | 360           | 280,290.77                          | 11/30/2020                 | 39,844.92            | 39,844.92                       |
| Group 1 | 0027084707  | 174,000.00                   | 0.000 %           | UT    | 80.00              | 360           | 155,345.73                          | 11/30/2020                 | 22,083.27            | 22,083.27                       |
| Group 1 | 0027085830  | 417,000.00                   | 0.000 %           | CT    | 65.00              | 360           | 353,980.01                          | 11/30/2020                 | 50,320.26            | 50,320.26                       |
| Group 1 | 0027087477  | 373,000.00                   | 0.000 %           | CA    | 80.00              | 360           | 329,715.29                          | 11/30/2020                 | 46,870.89            | 46,870.89                       |
| Group 1 | 0027087752  | 128,000.00                   | 0.000 %           | IL    | 75.00              | 360           | 113,092.20                          | 11/30/2020                 | 16,076.69            | 16,076.69                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



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

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|---------|-------------|------------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Group 1 | 0027088043  | 204,000.00                   | 0.000 %           | OR    | 80.00              | 360           | 181,800.54                          | 11/30/2020                 | 25,843.97            | 25,843.97                       |
| Group 1 | 0027088167  | 104,000.00                   | 0.000 %           | WI    | 80.00              | 360           | 92,683.19                           | 11/30/2020                 | 13,175.44            | 13,175.44                       |
| Group 1 | 0027088314  | 417,000.00                   | 0.000 %           | TX    | 69.00              | 360           | 372,476.78                          | 11/30/2020                 | 52,949.68            | 52,949.68                       |
| Group 1 | 0027089300  | 626,000.00                   | 0.000 %           | CA    | 68.00              | 360           | 556,133.90                          | 11/30/2020                 | 79,057.57            | 79,057.57                       |
| Group 1 | 0027090055  | 202,000.00                   | 0.000 %           | CA    | 70.00              | 360           | 180,133.23                          | 11/30/2020                 | 25,606.96            | 25,606.96                       |
| Group 1 | 0027090201  | 360,000.00                   | 0.000 %           | WA    | 80.00              | 360           | 318,059.89                          | 11/30/2020                 | 45,214.01            | 45,214.01                       |
| Group 1 | 0027091653  | 103,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 90,494.56                           | 11/30/2020                 | 12,864.31            | 12,864.31                       |
| Group 1 | 0027091684  | 180,000.00                   | 0.000 %           | NE    | 80.00              | 360           | 159,044.50                          | 11/30/2020                 | 22,609.07            | 22,609.07                       |
| Group 1 | 0027092529  | 235,000.00                   | 0.000 %           | SC    | 62.00              | 360           | 207,336.55                          | 11/30/2020                 | 29,474.06            | 29,474.06                       |
| Group 1 | 0027092892  | 570,000.00                   | 0.000 %           | CT    | 80.00              | 360           | 506,249.34                          | 11/30/2020                 | 71,966.20            | 71,966.20                       |
| Group 1 | 0027092920  | 160,000.00                   | 0.000 %           | PR    | 80.00              | 360           | 139,346.09                          | 11/30/2020                 | 19,808.83            | 19,808.83                       |
| Group 1 | 0027093009  | 260,000.00                   | 0.000 %           | OR    | 73.00              | 360           | 231,135.58                          | 11/30/2020                 | 32,857.23            | 32,857.23                       |
| Group 1 | 0027093255  | 192,000.00                   | 0.000 %           | CA    | 70.00              | 360           | 169,442.10                          | 11/30/2020                 | 24,087.15            | 24,087.15                       |
| Group 1 | 0027093328  | 308,000.00                   | 0.000 %           | TX    | 75.00              | 360           | 273,823.29                          | 11/30/2020                 | 38,925.53            | 38,925.53                       |
| Group 1 | 0027093459  | 132,000.00                   | 0.000 %           | PA    | 80.00              | 360           | 114,763.29                          | 11/30/2020                 | 16,314.25            | 16,314.25                       |
| Group 1 | 0027093726  | 282,000.00                   | 0.000 %           | OK    | 79.00              | 360           | 248,972.45                          | 11/30/2020                 | 35,392.84            | 35,392.84                       |
| Group 1 | 0027094715  | 159,000.00                   | 0.000 %           | CA    | 64.00              | 360           | 140,283.36                          | 11/30/2020                 | 19,942.07            | 19,942.07                       |
| Group 1 | 0027095501  | 173,000.00                   | 0.000 %           | PA    | 80.00              | 360           | 152,193.59                          | 11/30/2020                 | 21,635.18            | 21,635.18                       |
| Group 1 | 0027096156  | 224,000.00                   | 0.000 %           | CA    | 80.00              | 360           | 199,067.90                          | 11/30/2020                 | 28,298.63            | 28,298.63                       |
| Group 1 | 0027096559  | 88,000.00                    | 0.000 %           | PR    | 72.00              | 360           | 78,124.38                           | 11/30/2020                 | 11,105.82            | 11,105.82                       |
| Group 1 | 0027096884  | 212,000.00                   | 0.000 %           | MI    | 80.00              | 360           | 187,681.22                          | 11/30/2020                 | 26,679.95            | 26,679.95                       |
| Group 1 | 0027096951  | 280,000.00                   | 0.000 %           | CA    | 80.00              | 360           | 247,882.00                          | 11/30/2020                 | 35,237.83            | 35,237.83                       |
| Group 1 | 0027098975  | 348,000.00                   | 0.000 %           | NY    | 80.00              | 360           | 307,445.81                          | 11/30/2020                 | 43,705.16            | 43,705.16                       |
| Group 1 | 0027099907  | 241,000.00                   | 0.000 %           | IN    | 80.00              | 360           | 221,023.97                          | 11/30/2020                 | 31,419.81            | 31,419.81                       |
| Group 1 | 0027100071  | 250,000.00                   | 0.000 %           | NY    | 65.00              | 360           | 218,755.92                          | 11/30/2020                 | 31,097.39            | 31,097.39                       |
| Group 1 | 0027100783  | 277,000.00                   | 0.000 %           | PA    | 80.00              | 360           | 245,623.27                          | 11/30/2020                 | 34,916.73            | 34,916.73                       |
| Group 1 | 0027101312  | 400,000.00                   | 0.000 %           | IL    | 79.00              | 360           | 358,100.37                          | 11/30/2020                 | 50,905.99            | 50,905.99                       |
| Group 1 | 0027101521  | 363,000.00                   | 0.000 %           | CO    | 80.00              | 360           | 320,895.93                          | 11/30/2020                 | 45,617.17            | 45,617.17                       |
| Group 1 | 0027102110  | 133,000.00                   | 0.000 %           | FL    | 65.00              | 360           | 116,930.94                          | 11/30/2020                 | 16,622.39            | 16,622.39                       |
| Group 1 | 0027102412  | 132,000.00                   | 0.000 %           | PA    | 80.00              | 360           | 109,668.46                          | 11/30/2020                 | 15,589.99            | 15,589.99                       |
| Group 1 | 0027103366  | 802,000.00                   | 0.000 %           | CA    | 73.00              | 360           | 714,549.18                          | 11/30/2020                 | 101,577.20           | 101,577.20                      |
| Group 1 | 0027103825  | 355,000.00                   | 0.000 %           | TX    | 80.00              | 360           | 332,689.02                          | 11/30/2020                 | 47,293.62            | 47,293.62                       |
| Group 1 | 0027103924  | 139,000.00                   | 0.000 %           | AR    | 70.00              | 360           | 121,852.47                          | 11/30/2020                 | 17,322.02            | 17,322.02                       |

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### Series 2015-C01



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

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|---------|-------------|------------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Group 1 | 0027104458  | 62,000.00                    | 0.000 %           | OR    | 62.00              | 360           | 52,799.78                           | 11/30/2020                 | 7,505.79             | 7,505.79                        |
| Group 1 | 0027104507  | 334,000.00                   | 0.000 %           | CA    | 75.00              | 360           | 292,960.96                          | 11/30/2020                 | 41,646.05            | 41,646.05                       |
| Group 1 | 0027104921  | 259,000.00                   | 0.000 %           | CA    | 62.00              | 360           | 227,943.31                          | 11/30/2020                 | 32,403.43            | 32,403.43                       |
| Group 1 | 0027105212  | 126,000.00                   | 0.000 %           | OH    | 80.00              | 360           | 111,669.42                          | 11/30/2020                 | 15,874.44            | 15,874.44                       |
| Group 2 | 0026867501  | 355,000.00                   | 0.000 %           | NY    | 95.00              | 360           | 309,949.38                          | 11/30/2020                 | 61,989.88            | 61,989.88                       |
| Group 2 | 0026868409  | 252,000.00                   | 0.000 %           | NJ    | 90.00              | 360           | 220,535.05                          | 11/30/2020                 | 44,107.01            | 44,107.01                       |
| Group 2 | 0026870497  | 163,000.00                   | 0.000 %           | SD    | 84.00              | 360           | 128,011.52                          | 11/30/2020                 | 25,602.30            | 25,602.30                       |
| Group 2 | 0026870508  | 238,000.00                   | 0.000 %           | GA    | 85.00              | 360           | 206,056.25                          | 11/30/2020                 | 41,211.25            | 41,211.25                       |
| Group 2 | 0026871005  | 305,000.00                   | 0.000 %           | CT    | 90.00              | 360           | 259,269.44                          | 11/30/2020                 | 51,853.89            | 51,853.89                       |
| Group 2 | 0026872023  | 241,000.00                   | 0.000 %           | MI    | 90.00              | 360           | 199,967.35                          | 11/30/2020                 | 39,993.47            | 39,993.47                       |
| Group 2 | 0026873270  | 157,000.00                   | 0.000 %           | TX    | 95.00              | 360           | 137,647.56                          | 11/30/2020                 | 27,529.51            | 27,529.51                       |
| Group 2 | 0026873652  | 161,000.00                   | 0.000 %           | TX    | 97.00              | 360           | 141,759.57                          | 11/30/2020                 | 28,351.91            | 28,351.91                       |
| Group 2 | 0026874694  | 140,000.00                   | 0.000 %           | TN    | 90.00              | 360           | 113,895.83                          | 11/30/2020                 | 22,779.17            | 22,779.17                       |
| Group 2 | 0026875438  | 305,000.00                   | 0.000 %           | PA    | 95.00              | 360           | 266,835.21                          | 11/30/2020                 | 53,367.04            | 53,367.04                       |
| Group 2 | 0026875496  | 153,000.00                   | 0.000 %           | CA    | 95.00              | 360           | 135,530.16                          | 11/30/2020                 | 27,106.03            | 27,106.03                       |
| Group 2 | 0026876096  | 213,000.00                   | 0.000 %           | LA    | 95.00              | 360           | 189,903.01                          | 11/30/2020                 | 37,980.60            | 37,980.60                       |
| Group 2 | 0026876208  | 292,000.00                   | 0.000 %           | NY    | 95.00              | 360           | 253,244.72                          | 11/30/2020                 | 50,648.94            | 50,648.94                       |
| Group 2 | 0026877452  | 294,000.00                   | 0.000 %           | FL    | 95.00              | 360           | 257,424.43                          | 11/30/2020                 | 51,484.89            | 51,484.89                       |
| Group 2 | 0026877509  | 338,000.00                   | 0.000 %           | TX    | 90.00              | 360           | 295,965.34                          | 11/30/2020                 | 59,193.07            | 59,193.07                       |
| Group 2 | 0026878052  | 271,000.00                   | 0.000 %           | VA    | 95.00              | 360           | 236,860.83                          | 11/30/2020                 | 47,372.17            | 47,372.17                       |
| Group 2 | 0026878162  | 337,000.00                   | 0.000 %           | NJ    | 95.00              | 360           | 293,759.99                          | 11/30/2020                 | 58,752.00            | 58,752.00                       |
| Group 2 | 0026878214  | 302,000.00                   | 0.000 %           | NM    | 85.00              | 360           | 266,101.56                          | 11/30/2020                 | 54,478.08            | 54,478.08                       |
| Group 2 | 0026878800  | 299,000.00                   | 0.000 %           | AZ    | 95.00              | 360           | 248,607.92                          | 11/30/2020                 | 49,721.58            | 49,721.58                       |
| Group 2 | 0026881618  | 177,000.00                   | 0.000 %           | CA    | 95.00              | 360           | 153,819.05                          | 11/30/2020                 | 30,763.81            | 30,763.81                       |
| Group 2 | 0026882044  | 281,000.00                   | 0.000 %           | NJ    | 87.00              | 360           | 240,148.40                          | 11/30/2020                 | 48,029.68            | 48,029.68                       |
| Group 2 | 0026883043  | 240,000.00                   | 0.000 %           | GA    | 95.00              | 360           | 207,305.43                          | 11/30/2020                 | 41,461.09            | 41,461.09                       |
| Group 2 | 0026883300  | 321,000.00                   | 0.000 %           | CO    | 90.00              | 360           | 279,460.46                          | 11/30/2020                 | 55,892.09            | 55,892.09                       |
| Group 2 | 0026883411  | 245,000.00                   | 0.000 %           | IN    | 95.00              | 360           | 210,779.17                          | 11/30/2020                 | 42,155.83            | 42,155.83                       |
| Group 2 | 0026883798  | 156,000.00                   | 0.000 %           | MD    | 95.00              | 360           | 136,470.54                          | 11/30/2020                 | 27,294.11            | 27,294.11                       |
| Group 2 | 0026884934  | 563,000.00                   | 0.000 %           | CA    | 90.00              | 360           | 485,082.17                          | 11/30/2020                 | 97,016.43            | 97,016.43                       |
| Group 2 | 0026886336  | 144,000.00                   | 0.000 %           | NV    | 90.00              | 360           | 127,779.69                          | 11/30/2020                 | 25,555.94            | 25,555.94                       |
| Group 2 | 0026887159  | 285,000.00                   | 0.000 %           | NY    | 85.00              | 360           | 251,471.02                          | 11/30/2020                 | 50,294.20            | 50,294.20                       |
| Group 2 | 0026887214  | 176,000.00                   | 0.000 %           | CA    | 90.00              | 360           | 140,022.12                          | 11/30/2020                 | 28,004.42            | 28,004.42                       |

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

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|---------|-------------|------------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Group 2 | 0026887241  | 380,000.00                   | 0.000 %           | CA    | 91.00              | 360           | 334,929.77                          | 11/30/2020                 | 66,985.95            | 66,985.95                       |
| Group 2 | 0026887651  | 149,000.00                   | 0.000 %           | CO    | 89.00              | 360           | 129,357.46                          | 11/30/2020                 | 25,871.49            | 25,871.49                       |
| Group 2 | 0026890430  | 292,000.00                   | 0.000 %           | NY    | 86.00              | 360           | 256,157.56                          | 11/30/2020                 | 51,231.51            | 51,231.51                       |
| Group 2 | 0026892105  | 234,000.00                   | 0.000 %           | AZ    | 90.00              | 360           | 207,262.02                          | 11/30/2020                 | 41,452.40            | 41,452.40                       |
| Group 2 | 0026892471  | 71,000.00                    | 0.000 %           | MO    | 89.00              | 360           | 62,504.86                           | 11/30/2020                 | 12,500.97            | 12,500.97                       |
| Group 2 | 0026892833  | 143,000.00                   | 0.000 %           | NV    | 95.00              | 360           | 118,662.10                          | 11/30/2020                 | 23,732.42            | 23,732.42                       |
| Group 2 | 0026892935  | 175,000.00                   | 0.000 %           | CA    | 94.00              | 360           | 154,360.93                          | 11/30/2020                 | 30,872.19            | 30,872.19                       |
| Group 2 | 0026893782  | 219,000.00                   | 0.000 %           | AK    | 95.00              | 360           | 193,997.82                          | 11/30/2020                 | 38,799.56            | 38,799.56                       |
| Group 2 | 0026894223  | 270,000.00                   | 0.000 %           | NJ    | 90.00              | 360           | 238,566.28                          | 11/30/2020                 | 47,713.26            | 47,713.26                       |
| Group 2 | 0026894237  | 225,000.00                   | 0.000 %           | DE    | 94.00              | 360           | 198,805.08                          | 11/30/2020                 | 39,761.02            | 39,761.02                       |
| Group 2 | 0026894460  | 275,000.00                   | 0.000 %           | FL    | 95.00              | 360           | 241,359.52                          | 11/30/2020                 | 48,271.90            | 48,271.90                       |
| Group 2 | 0026894929  | 257,000.00                   | 0.000 %           | AL    | 95.00              | 360           | 215,391.28                          | 11/30/2020                 | 43,078.26            | 43,078.26                       |
| Group 2 | 0026896051  | 608,000.00                   | 0.000 %           | NY    | 90.00              | 360           | 501,677.57                          | 11/30/2020                 | 100,335.51           | 100,335.51                      |
| Group 2 | 0026896773  | 218,000.00                   | 0.000 %           | SC    | 97.00              | 360           | 189,158.69                          | 11/30/2020                 | 37,831.74            | 37,831.74                       |
| Group 2 | 0026897118  | 206,000.00                   | 0.000 %           | VA    | 90.00              | 360           | 183,731.50                          | 11/30/2020                 | 36,746.30            | 36,746.30                       |
| Group 2 | 0026897277  | 104,000.00                   | 0.000 %           | GA    | 95.00              | 360           | 89,915.03                           | 11/30/2020                 | 17,983.01            | 17,983.01                       |
| Group 2 | 0026897522  | 138,000.00                   | 0.000 %           | TX    | 95.00              | 360           | 120,179.96                          | 11/30/2020                 | 24,035.99            | 24,035.99                       |
| Group 2 | 0026898237  | 135,000.00                   | 0.000 %           | FL    | 90.00              | 360           | 119,574.47                          | 11/30/2020                 | 23,914.89            | 23,914.89                       |
| Group 2 | 0026898323  | 141,000.00                   | 0.000 %           | GA    | 97.00              | 360           | 137,896.84                          | 11/30/2020                 | 27,579.37            | 27,579.37                       |
| Group 2 | 0026898552  | 104,000.00                   | 0.000 %           | NE    | 85.00              | 360           | 83,152.09                           | 11/30/2020                 | 16,630.42            | 16,630.42                       |
| Group 2 | 0026899662  | 225,000.00                   | 0.000 %           | MI    | 92.00              | 360           | 179,420.94                          | 11/30/2020                 | 35,884.19            | 35,884.19                       |
| Group 2 | 0026900026  | 83,000.00                    | 0.000 %           | KY    | 90.00              | 360           | 76,450.84                           | 11/30/2020                 | 15,290.17            | 15,290.17                       |
| Group 2 | 0026900496  | 185,000.00                   | 0.000 %           | WI    | 95.00              | 360           | 163,600.42                          | 11/30/2020                 | 32,720.08            | 32,720.08                       |
| Group 2 | 0026900755  | 221,000.00                   | 0.000 %           | OH    | 85.00              | 360           | 194,088.50                          | 11/30/2020                 | 38,817.70            | 38,817.70                       |
| Group 2 | 0026900946  | 337,000.00                   | 0.000 %           | WA    | 95.00              | 360           | 298,564.23                          | 11/30/2020                 | 59,712.85            | 59,712.85                       |
| Group 2 | 0026902708  | 136,000.00                   | 0.000 %           | TX    | 93.00              | 360           | 119,171.74                          | 11/30/2020                 | 23,834.35            | 23,834.35                       |
| Group 2 | 0026903847  | 147,000.00                   | 0.000 %           | GA    | 95.00              | 360           | 129,343.42                          | 11/30/2020                 | 25,868.68            | 25,868.68                       |
| Group 2 | 0026904226  | 94,000.00                    | 0.000 %           | TX    | 90.00              | 360           | 83,423.93                           | 11/30/2020                 | 16,684.79            | 16,684.79                       |
| Group 2 | 0026905666  | 95,000.00                    | 0.000 %           | MI    | 90.00              | 360           | 51,781.72                           | 11/30/2020                 | 10,356.34            | 10,356.34                       |
| Group 2 | 0026906201  | 108,000.00                   | 0.000 %           | AZ    | 85.00              | 360           | 94,784.77                           | 11/30/2020                 | 18,956.95            | 18,956.95                       |
| Group 2 | 0026906326  | 220,000.00                   | 0.000 %           | PA    | 90.00              | 360           | 192,748.58                          | 11/30/2020                 | 38,549.72            | 38,549.72                       |
| Group 2 | 0026906913  | 166,000.00                   | 0.000 %           | NH    | 88.00              | 360           | 146,720.57                          | 11/30/2020                 | 29,344.11            | 29,344.11                       |
| Group 2 | 0026907657  | 88,000.00                    | 0.000 %           | TX    | 95.00              | 360           | 78,773.03                           | 11/30/2020                 | 15,754.61            | 15,754.61                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
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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 | 0026909267  | 195,000.00                   | 0.000 %           | MI    | 95.00              | 360           | 163,058.88                          | 11/30/2020                 | 32,611.78            | 32,611.78                       |
| Group 2 | 0026909297  | 325,000.00                   | 3.500 %           | TX    | 95.00              | 360           | 305,417.09                          | Active                     | (59,118.94)          | (29,559.47)                     |
| Group 2 | 0026909355  | 199,000.00                   | 0.000 %           | TX    | 95.00              | 360           | 175,774.80                          | 11/30/2020                 | 35,154.96            | 35,154.96                       |
| Group 2 | 0026910010  | 185,000.00                   | 0.000 %           | MA    | 95.00              | 360           | 171,023.38                          | 11/30/2020                 | 34,204.68            | 34,204.68                       |
| Group 2 | 0026910246  | 117,000.00                   | 0.000 %           | IL    | 90.00              | 360           | 50,358.82                           | 11/30/2020                 | 10,071.76            | 10,071.76                       |
| Group 2 | 0026910488  | 143,000.00                   | 0.000 %           | CA    | 95.00              | 360           | 126,697.37                          | 11/30/2020                 | 25,339.47            | 25,339.47                       |
| Group 2 | 0026910635  | 134,000.00                   | 0.000 %           | TN    | 97.00              | 360           | 99,303.13                           | 11/30/2020                 | 19,860.63            | 19,860.63                       |
| Group 2 | 0026911139  | 108,000.00                   | 0.000 %           | NY    | 95.00              | 360           | 95,648.87                           | 11/30/2020                 | 19,129.77            | 19,129.77                       |
| Group 2 | 0026911978  | 191,000.00                   | 0.000 %           | PA    | 90.00              | 360           | 168,236.73                          | 11/30/2020                 | 33,647.35            | 33,647.35                       |
| Group 2 | 0026912240  | 320,000.00                   | 0.000 %           | NE    | 90.00              | 360           | 283,647.34                          | 11/30/2020                 | 56,729.47            | 56,729.47                       |
| Group 2 | 0026914340  | 414,000.00                   | 0.000 %           | MD    | 90.00              | 360           | 346,368.00                          | 11/30/2020                 | 69,273.60            | 69,273.60                       |
| Group 2 | 0026914772  | 233,000.00                   | 0.000 %           | SC    | 95.00              | 360           | 207,896.08                          | 11/30/2020                 | 41,579.22            | 41,579.22                       |
| Group 2 | 0026915386  | 285,000.00                   | 0.000 %           | FL    | 95.00              | 360           | 250,205.92                          | 11/30/2020                 | 50,041.18            | 50,041.18                       |
| Group 2 | 0026916069  | 129,000.00                   | 0.000 %           | NJ    | 85.00              | 360           | 112,894.45                          | 11/30/2020                 | 22,578.89            | 22,578.89                       |
| Group 2 | 0026917693  | 94,000.00                    | 0.000 %           | MI    | 90.00              | 360           | 85,066.81                           | 11/30/2020                 | 17,013.36            | 17,013.36                       |
| Group 2 | 0026917926  | 228,000.00                   | 0.000 %           | MI    | 97.00              | 360           | 195,700.02                          | 11/30/2020                 | 39,140.00            | 39,140.00                       |
| Group 2 | 0026918951  | 264,000.00                   | 0.000 %           | PA    | 89.00              | 360           | 232,348.50                          | 11/30/2020                 | 46,469.70            | 46,469.70                       |
| Group 2 | 0026918952  | 176,000.00                   | 0.000 %           | GA    | 95.00              | 360           | 154,749.43                          | 11/30/2020                 | 30,949.89            | 30,949.89                       |
| Group 2 | 0026919545  | 157,000.00                   | 0.000 %           | FL    | 95.00              | 360           | 138,534.75                          | 11/30/2020                 | 27,706.95            | 27,706.95                       |
| Group 2 | 0026919832  | 146,000.00                   | 0.000 %           | AR    | 95.00              | 360           | 130,975.43                          | 11/30/2020                 | 26,195.09            | 26,195.09                       |
| Group 2 | 0026920134  | 79,000.00                    | 0.000 %           | FL    | 90.00              | 360           | 70,417.25                           | 11/30/2020                 | 14,083.45            | 14,083.45                       |
| Group 2 | 0026920136  | 198,000.00                   | 0.000 %           | MN    | 97.00              | 360           | 175,219.86                          | 11/30/2020                 | 35,043.97            | 35,043.97                       |
| Group 2 | 0026921149  | 207,000.00                   | 0.000 %           | TX    | 95.00              | 360           | 181,737.89                          | 11/30/2020                 | 36,347.58            | 36,347.58                       |
| Group 2 | 0026921579  | 131,000.00                   | 0.000 %           | FL    | 97.00              | 360           | 117,346.96                          | 11/30/2020                 | 23,469.39            | 23,469.39                       |
| Group 2 | 0026921618  | 114,000.00                   | 0.000 %           | TX    | 95.00              | 360           | 100,411.73                          | 11/30/2020                 | 20,082.35            | 20,082.35                       |
| Group 2 | 0026921738  | 112,000.00                   | 0.000 %           | MI    | 97.00              | 360           | 99,857.79                           | 11/30/2020                 | 19,971.56            | 19,971.56                       |
| Group 2 | 0026921804  | 200,000.00                   | 0.000 %           | TN    | 95.00              | 360           | 176,434.22                          | 11/30/2020                 | 35,286.84            | 35,286.84                       |
| Group 2 | 0026923368  | 309,000.00                   | 0.000 %           | TX    | 95.00              | 360           | 274,768.09                          | 11/30/2020                 | 54,953.62            | 54,953.62                       |
| Group 2 | 0026923453  | 417,000.00                   | 0.000 %           | ND    | 92.00              | 360           | 371,114.43                          | 11/30/2020                 | 74,222.89            | 74,222.89                       |
| Group 2 | 0026923795  | 352,000.00                   | 0.000 %           | CA    | 95.00              | 360           | 310,549.17                          | 11/30/2020                 | 62,109.83            | 62,109.83                       |
| Group 2 | 0026924497  | 169,000.00                   | 0.000 %           | MI    | 95.00              | 360           | 142,026.13                          | 11/30/2020                 | 28,405.23            | 28,405.23                       |
| Group 2 | 0026924681  | 113,000.00                   | 0.000 %           | SC    | 90.00              | 360           | 99,835.09                           | 11/30/2020                 | 19,967.02            | 19,967.02                       |
| Group 2 | 0026925764  | 325,000.00                   | 0.000 %           | TX    | 90.00              | 360           | 286,471.42                          | 11/30/2020                 | 57,294.28            | 57,294.28                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
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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 | 0026926062  | 119,000.00                   | 0.000 %           | NV    | 92.00              | 360           | 104,164.98                          | 11/30/2020                 | 20,833.00            | 20,833.00                       |
| Group 2 | 0026926104  | 171,000.00                   | 0.000 %           | PR    | 90.00              | 360           | 149,121.73                          | 11/30/2020                 | 29,824.35            | 29,824.35                       |
| Group 2 | 0026926132  | 170,000.00                   | 0.000 %           | TN    | 97.00              | 360           | 149,987.32                          | 11/30/2020                 | 29,997.46            | 29,997.46                       |
| Group 2 | 0026927019  | 402,000.00                   | 0.000 %           | NY    | 93.00              | 360           | 348,997.69                          | 11/30/2020                 | 69,799.54            | 69,799.54                       |
| Group 2 | 0026927069  | 187,000.00                   | 0.000 %           | CA    | 94.00              | 360           | 162,886.24                          | 11/30/2020                 | 32,577.25            | 32,577.25                       |
| Group 2 | 0026927263  | 167,000.00                   | 0.000 %           | NE    | 95.00              | 360           | 137,955.14                          | 11/30/2020                 | 27,591.03            | 27,591.03                       |
| Group 2 | 0026927461  | 300,000.00                   | 0.000 %           | OH    | 90.00              | 360           | 258,166.27                          | 11/30/2020                 | 51,633.25            | 51,633.25                       |
| Group 2 | 0026927790  | 190,000.00                   | 0.000 %           | VA    | 95.00              | 360           | 171,292.37                          | 11/30/2020                 | 34,258.47            | 34,258.47                       |
| Group 2 | 0026927847  | 221,000.00                   | 0.000 %           | AR    | 90.00              | 360           | 192,862.74                          | 11/30/2020                 | 38,572.55            | 38,572.55                       |
| Group 2 | 0026928545  | 297,000.00                   | 0.000 %           | ME    | 90.00              | 360           | 252,169.75                          | 11/30/2020                 | 50,433.95            | 50,433.95                       |
| Group 2 | 0026928690  | 116,000.00                   | 0.000 %           | PR    | 97.00              | 360           | 103,023.84                          | 11/30/2020                 | 20,604.77            | 20,604.77                       |
| Group 2 | 0026930625  | 158,000.00                   | 0.000 %           | OK    | 91.00              | 360           | 136,283.85                          | 11/30/2020                 | 27,256.77            | 27,256.77                       |
| Group 2 | 0026930754  | 225,000.00                   | 0.000 %           | MD    | 87.00              | 360           | 198,973.35                          | 11/30/2020                 | 39,794.67            | 39,794.67                       |
| Group 2 | 0026931468  | 228,000.00                   | 4.875 %           | NJ    | 95.00              | 360           | 226,441.67                          | Active                     | (42,819.39)          | (16,131.12)                     |
| Group 2 | 0026932058  | 130,000.00                   | 0.000 %           | SD    | 95.00              | 360           | 111,779.09                          | 11/30/2020                 | 22,355.82            | 22,355.82                       |
| Group 2 | 0026932262  | 297,000.00                   | 0.000 %           | FL    | 90.00              | 360           | 229,424.26                          | 11/30/2020                 | 45,884.85            | 45,884.85                       |
| Group 2 | 0026932769  | 261,000.00                   | 0.000 %           | FL    | 90.00              | 360           | 219,556.46                          | 11/30/2020                 | 43,911.29            | 43,911.29                       |
| Group 2 | 0026932938  | 191,000.00                   | 0.000 %           | AZ    | 85.00              | 360           | 167,490.73                          | 11/30/2020                 | 33,498.15            | 33,498.15                       |
| Group 2 | 0026933225  | 168,000.00                   | 0.000 %           | CA    | 90.00              | 360           | 144,087.27                          | 11/30/2020                 | 28,817.45            | 28,817.45                       |
| Group 2 | 0026934259  | 185,000.00                   | 0.000 %           | RI    | 95.00              | 360           | 165,168.96                          | 11/30/2020                 | 33,033.79            | 33,033.79                       |
| Group 2 | 0026934660  | 417,000.00                   | 0.000 %           | IL    | 94.00              | 360           | 372,560.14                          | 11/30/2020                 | 74,512.03            | 74,512.03                       |
| Group 2 | 0026935038  | 100,000.00                   | 0.000 %           | OH    | 95.00              | 360           | 86,424.48                           | 11/30/2020                 | 17,284.90            | 17,284.90                       |
| Group 2 | 0026935200  | 96,000.00                    | 0.000 %           | TX    | 97.00              | 360           | 84,189.13                           | 11/30/2020                 | 16,837.83            | 16,837.83                       |
| Group 2 | 0026935327  | 89,000.00                    | 0.000 %           | FL    | 95.00              | 360           | 75,346.00                           | 11/30/2020                 | 15,069.20            | 15,069.20                       |
| Group 2 | 0026936451  | 216,000.00                   | 0.000 %           | NC    | 95.00              | 360           | 191,772.06                          | 11/30/2020                 | 38,354.41            | 38,354.41                       |
| Group 2 | 0026936930  | 163,000.00                   | 0.000 %           | IA    | 88.00              | 360           | 144,814.38                          | 11/30/2020                 | 28,962.88            | 28,962.88                       |
| Group 2 | 0026937206  | 220,000.00                   | 0.000 %           | WI    | 95.00              | 360           | 192,339.23                          | 11/30/2020                 | 38,467.85            | 38,467.85                       |
| Group 2 | 0026938095  | 117,000.00                   | 0.000 %           | OH    | 97.00              | 360           | 104,038.20                          | 11/30/2020                 | 20,807.64            | 20,807.64                       |
| Group 2 | 0026938536  | 254,000.00                   | 0.000 %           | GA    | 95.00              | 360           | 224,352.80                          | 11/30/2020                 | 44,870.56            | 44,870.56                       |
| Group 2 | 0026938805  | 303,000.00                   | 0.000 %           | CT    | 97.00              | 360           | 267,140.32                          | 11/30/2020                 | 53,428.06            | 53,428.06                       |
| Group 2 | 0026941576  | 225,000.00                   | 0.000 %           | OH    | 95.00              | 360           | 199,070.24                          | 11/30/2020                 | 39,814.05            | 39,814.05                       |
| Group 2 | 0026941806  | 348,000.00                   | 0.000 %           | GA    | 97.00              | 360           | 301,736.24                          | 11/30/2020                 | 60,347.25            | 60,347.25                       |
| Group 2 | 0026942006  | 300,000.00                   | 0.000 %           | IN    | 95.00              | 360           | 264,809.32                          | 11/30/2020                 | 52,961.86            | 52,961.86                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2015-C01



Distribution Date: 28-Dec-2020  
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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 | 0026942313  | 289,000.00                   | 0.000 %           | HI    | 95.00              | 360           | 258,548.58                          | 11/30/2020                 | 51,709.72            | 51,709.72                       |
| Group 2 | 0026942533  | 361,000.00                   | 0.000 %           | NY    | 95.00              | 360           | 313,591.53                          | 11/30/2020                 | 62,718.31            | 62,718.31                       |
| Group 2 | 0026942584  | 50,000.00                    | 0.000 %           | IL    | 84.00              | 360           | 43,634.74                           | 11/30/2020                 | 8,726.95             | 8,726.95                        |
| Group 2 | 0026942655  | 99,000.00                    | 0.000 %           | IN    | 95.00              | 360           | 90,828.30                           | 11/30/2020                 | 18,165.66            | 18,165.66                       |
| Group 2 | 0026942711  | 144,000.00                   | 0.000 %           | IL    | 97.00              | 360           | 126,405.91                          | 11/30/2020                 | 25,281.18            | 25,281.18                       |
| Group 2 | 0026943404  | 413,000.00                   | 0.000 %           | AZ    | 97.00              | 360           | 365,231.83                          | 11/30/2020                 | 73,046.37            | 73,046.37                       |
| Group 2 | 0026944211  | 254,000.00                   | 0.000 %           | GA    | 85.00              | 360           | 210,243.34                          | 11/30/2020                 | 42,048.67            | 42,048.67                       |
| Group 2 | 0026945826  | 265,000.00                   | 0.000 %           | TX    | 88.00              | 360           | 234,029.85                          | 11/30/2020                 | 46,805.97            | 46,805.97                       |
| Group 2 | 0026946031  | 83,000.00                    | 0.000 %           | LA    | 95.00              | 360           | 72,801.11                           | 11/30/2020                 | 14,560.22            | 14,560.22                       |
| Group 2 | 0026946205  | 245,000.00                   | 0.000 %           | OK    | 86.00              | 360           | 216,875.42                          | 11/30/2020                 | 43,375.08            | 43,375.08                       |
| Group 2 | 0026946540  | 126,000.00                   | 0.000 %           | WA    | 97.00              | 360           | 112,856.49                          | 11/30/2020                 | 22,571.30            | 22,571.30                       |
| Group 2 | 0026946636  | 241,000.00                   | 0.000 %           | NJ    | 90.00              | 360           | 211,979.16                          | 11/30/2020                 | 42,395.83            | 42,395.83                       |
| Group 2 | 0026947405  | 68,000.00                    | 0.000 %           | IN    | 95.00              | 360           | 59,786.88                           | 11/30/2020                 | 11,957.38            | 11,957.38                       |
| Group 2 | 0026947465  | 333,000.00                   | 0.000 %           | TX    | 95.00              | 360           | 285,031.95                          | 11/30/2020                 | 57,006.39            | 57,006.39                       |
| Group 2 | 0026947938  | 349,000.00                   | 0.000 %           | ND    | 95.00              | 360           | 305,935.22                          | 11/30/2020                 | 61,187.04            | 61,187.04                       |
| Group 2 | 0026950012  | 198,000.00                   | 0.000 %           | NM    | 91.00              | 360           | 174,342.74                          | 11/30/2020                 | 34,868.55            | 34,868.55                       |
| Group 2 | 0026950239  | 95,000.00                    | 0.000 %           | IL    | 95.00              | 360           | 84,305.93                           | 11/30/2020                 | 16,861.19            | 16,861.19                       |
| Group 2 | 0026950256  | 167,000.00                   | 0.000 %           | LA    | 95.00              | 360           | 147,839.02                          | 11/30/2020                 | 29,567.80            | 29,567.80                       |
| Group 2 | 0026950620  | 98,000.00                    | 0.000 %           | WA    | 89.00              | 360           | 85,847.17                           | 11/30/2020                 | 17,169.43            | 17,169.43                       |
| Group 2 | 0026952793  | 179,000.00                   | 0.000 %           | TX    | 97.00              | 360           | 147,038.53                          | 11/30/2020                 | 29,407.71            | 29,407.71                       |
| Group 2 | 0026953531  | 153,000.00                   | 0.000 %           | FL    | 90.00              | 360           | 133,837.98                          | 11/30/2020                 | 26,767.60            | 26,767.60                       |
| Group 2 | 0026953692  | 142,000.00                   | 0.000 %           | OK    | 95.00              | 360           | 124,985.85                          | 11/30/2020                 | 24,997.17            | 24,997.17                       |
| Group 2 | 0026954428  | 208,000.00                   | 0.000 %           | OR    | 97.00              | 360           | 184,269.15                          | 11/30/2020                 | 36,853.83            | 36,853.83                       |
| Group 2 | 0026955019  | 125,000.00                   | 0.000 %           | PR    | 95.00              | 360           | 110,951.42                          | 11/30/2020                 | 22,190.28            | 22,190.28                       |
| Group 2 | 0026955083  | 257,000.00                   | 0.000 %           | IA    | 95.00              | 360           | 226,295.30                          | 11/30/2020                 | 45,259.06            | 45,259.06                       |
| Group 2 | 0026955422  | 120,000.00                   | 0.000 %           | PA    | 95.00              | 360           | 105,480.14                          | 11/30/2020                 | 21,096.03            | 21,096.03                       |
| Group 2 | 0026956149  | 183,000.00                   | 0.000 %           | MO    | 97.00              | 360           | 161,641.92                          | 11/30/2020                 | 32,328.38            | 32,328.38                       |
| Group 2 | 0026956414  | 165,000.00                   | 0.000 %           | PR    | 97.00              | 360           | 146,265.52                          | 11/30/2020                 | 29,253.10            | 29,253.10                       |

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



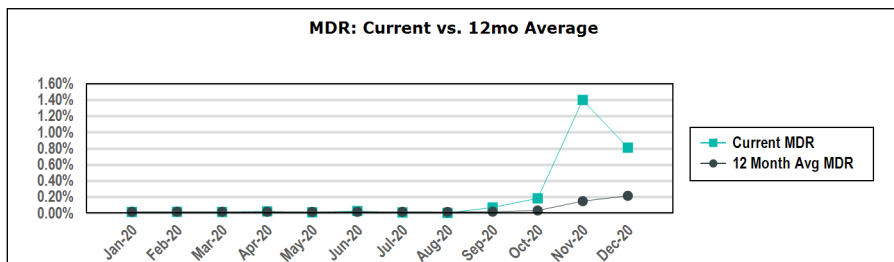
Distribution Date: 28-Dec-2020  
14-Dec-2020 2:20:18 PM

## Realized Loss Report - Collateral

### Summary

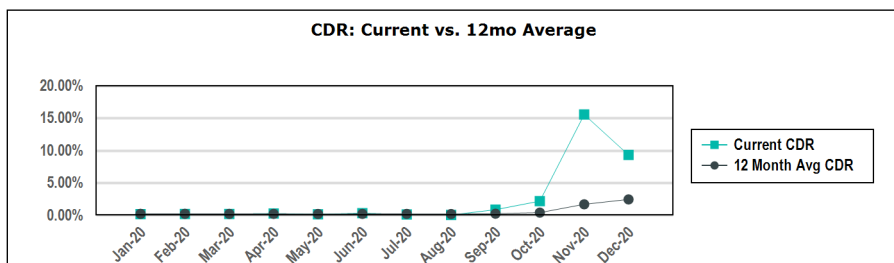
#### MDR

Current Month 0.815 %  
3 Month Average 0.802 %  
12 Month Average 0.218 %



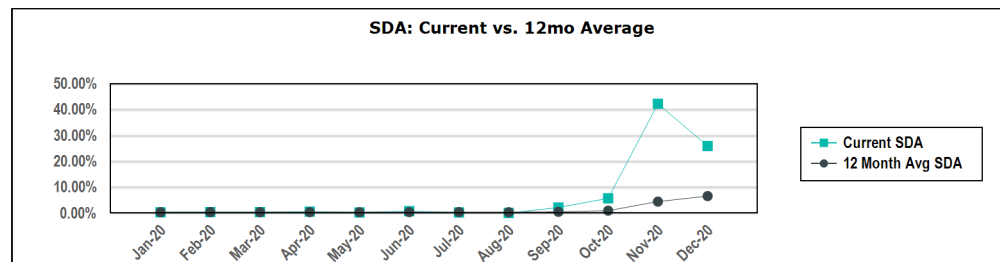
#### CDR

Current Month 9.351 %  
3 Month Average 9.057 %  
12 Month Average 2.478 %



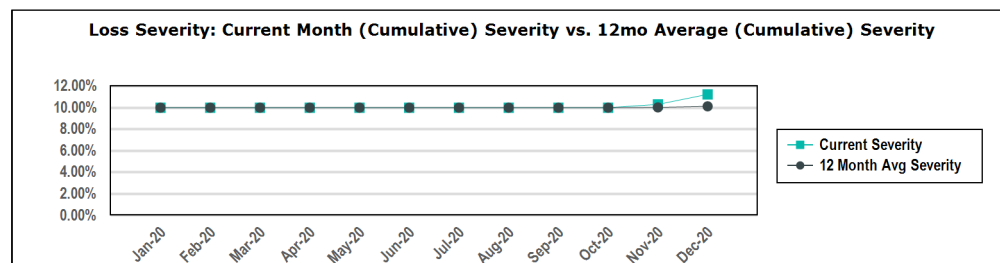
#### SDA

Current Month 26.067 %  
3 Month Average 24.769 %  
12 Month Average 6.707 %



#### Loss Severity

Current Month (Cumulative) 11.238 %  
3 Month Average (Cumulative) 10.515 %  
12 Month Average (Cumulative) 10.128 %



# Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



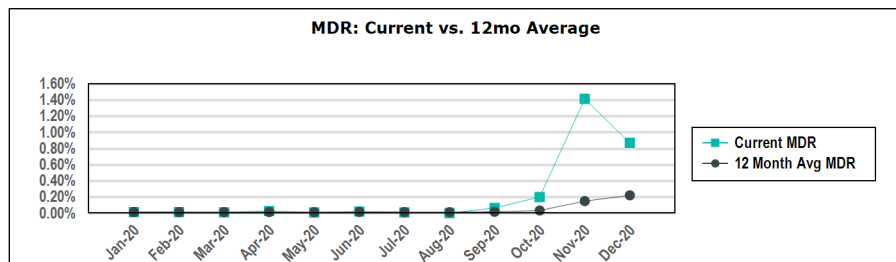
Distribution Date: 28-Dec-2020  
14-Dec-2020 2:20:19 PM

## Realized Loss Report - Collateral

### Group 1

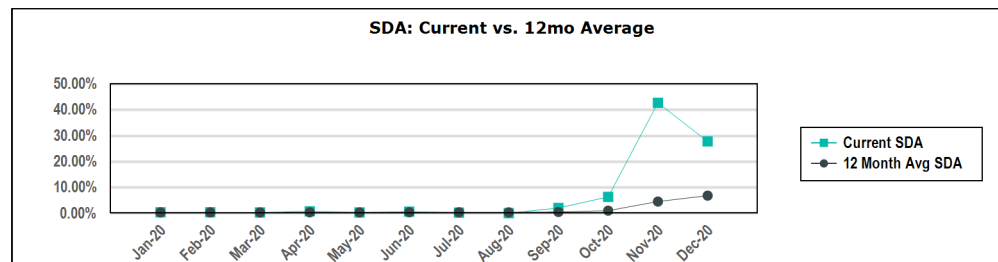
#### MDR

Current Month 0.873 %  
3 Month Average 0.831 %  
12 Month Average 0.224 %



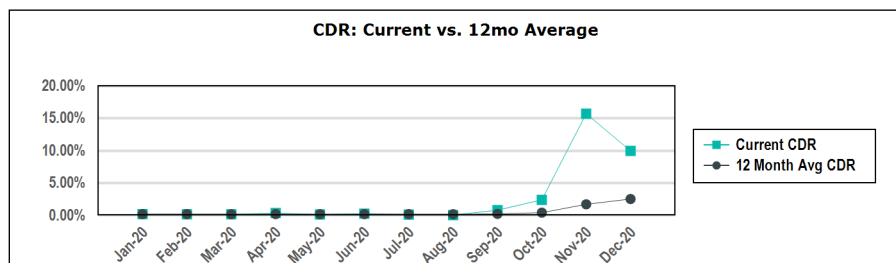
#### SDA

Current Month 27.848 %  
3 Month Average 25.670 %  
12 Month Average 6.884 %



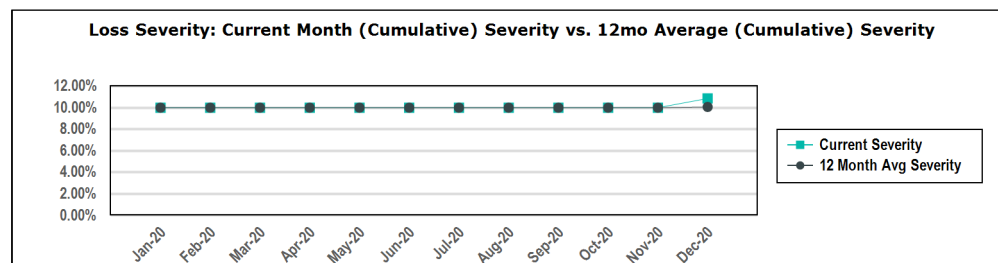
#### CDR

Current Month 9.986 %  
3 Month Average 9.380 %  
12 Month Average 2.539 %



#### Loss Severity

Current Month (Cumulative) 10.853 %  
3 Month Average (Cumulative) 10.284 %  
12 Month Average (Cumulative) 10.071 %



# Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



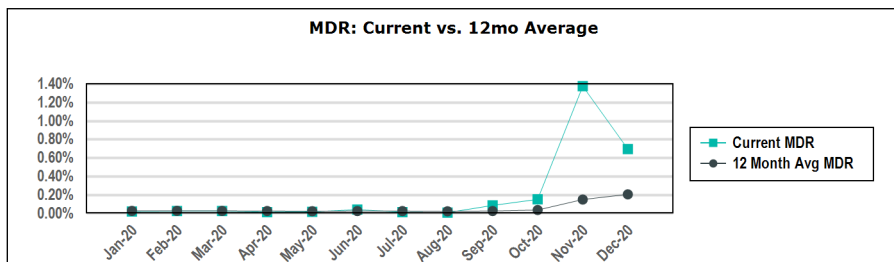
Distribution Date: 28-Dec-2020  
14-Dec-2020 2:20:20 PM

## Realized Loss Report - Collateral

### Group 2

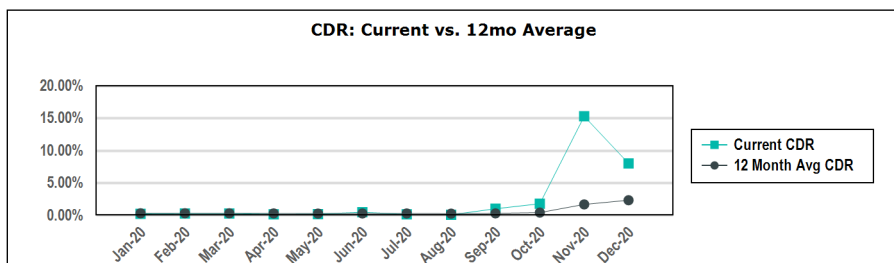
#### MDR

|                  |         |
|------------------|---------|
| Current Month    | 0.697 % |
| 3 Month Average  | 0.742 % |
| 12 Month Average | 0.207 % |



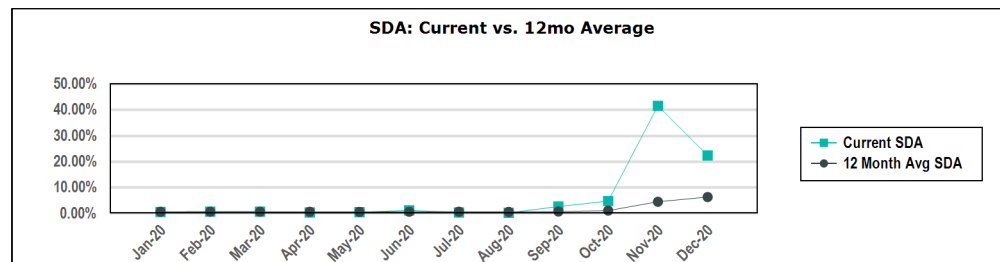
#### CDR

|                  |         |
|------------------|---------|
| Current Month    | 8.054 % |
| 3 Month Average  | 8.399 % |
| 12 Month Average | 2.352 % |



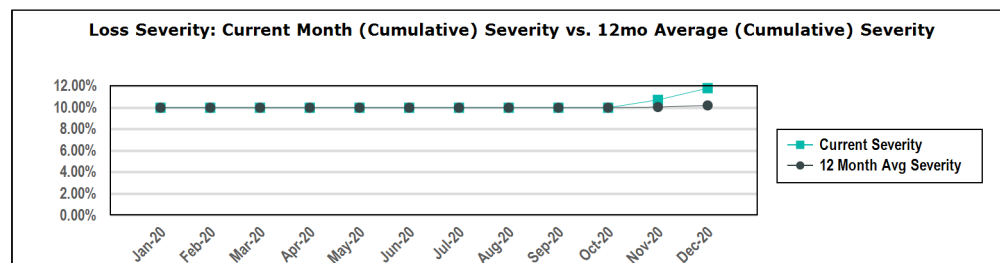
#### SDA

|                  |          |
|------------------|----------|
| Current Month    | 22.432 % |
| 3 Month Average  | 22.941 % |
| 12 Month Average | 6.342 %  |



#### Loss Severity

|                               |          |
|-------------------------------|----------|
| Current Month (Cumulative)    | 11.812 % |
| 3 Month Average (Cumulative)  | 10.844 % |
| 12 Month Average (Cumulative) | 10.210 % |



### 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: 28-Dec-2020  
14-Dec-2020 2:20:20 PM

## Prepayment Rates

### Summary

#### SMM

|                  |         |
|------------------|---------|
| Current Month    | 5.296 % |
| 3 Month Average  | 4.820 % |
| 12 Month Average | 2.984 % |

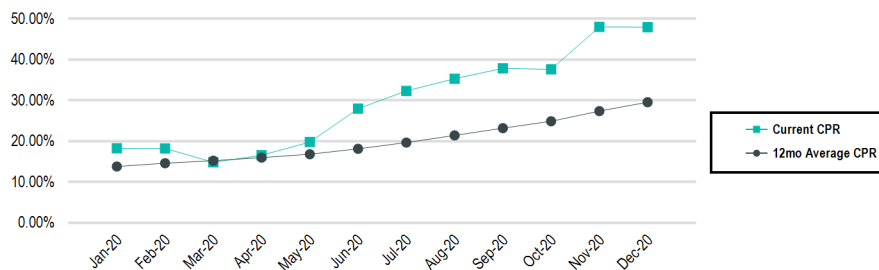
#### CPR

|                  |          |
|------------------|----------|
| Current Month    | 47.950 % |
| 3 Month Average  | 44.536 % |
| 12 Month Average | 29.574 % |

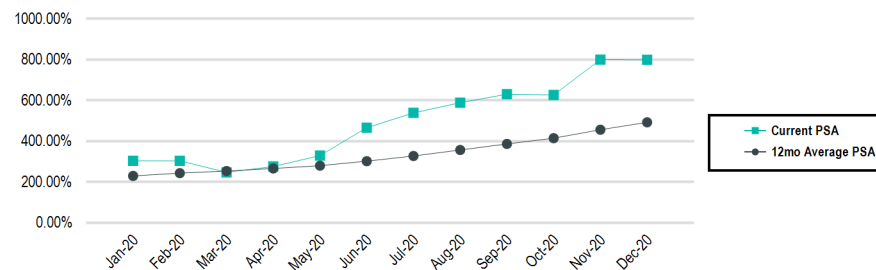
#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 799.169 % |
| 3 Month Average  | 742.260 % |
| 12 Month Average | 492.892 % |

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



### Group 1

#### SMM

|                  |         |
|------------------|---------|
| Current Month    | 5.059 % |
| 3 Month Average  | 4.586 % |
| 12 Month Average | 2.797 % |

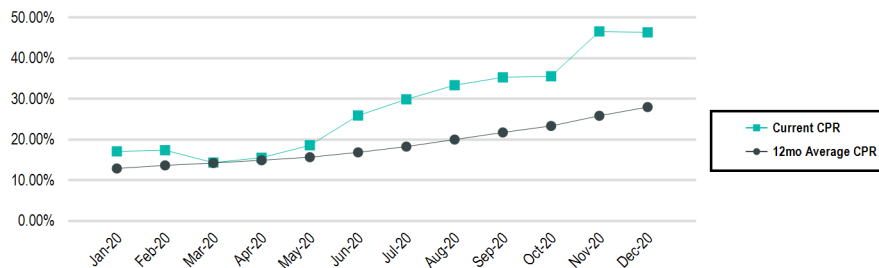
#### CPR

|                  |          |
|------------------|----------|
| Current Month    | 46.364 % |
| 3 Month Average  | 42.865 % |
| 12 Month Average | 28.022 % |

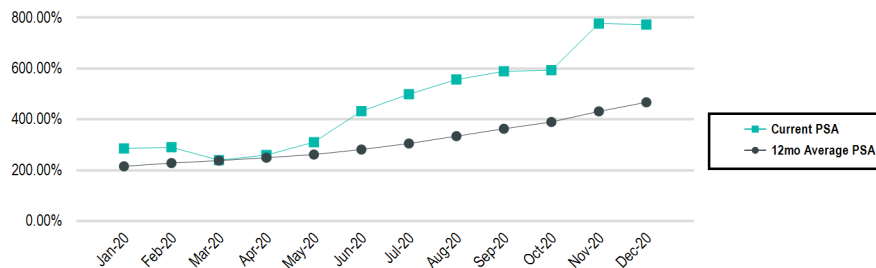
#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 772.734 % |
| 3 Month Average  | 714.425 % |
| 12 Month Average | 467.034 % |

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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: 28-Dec-2020  
14-Dec-2020 2:20:21 PM

## Prepayment Rates

### Group 2

#### SMM

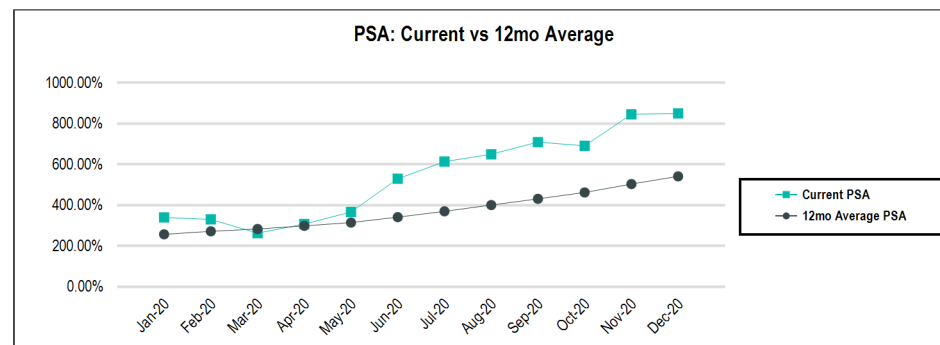
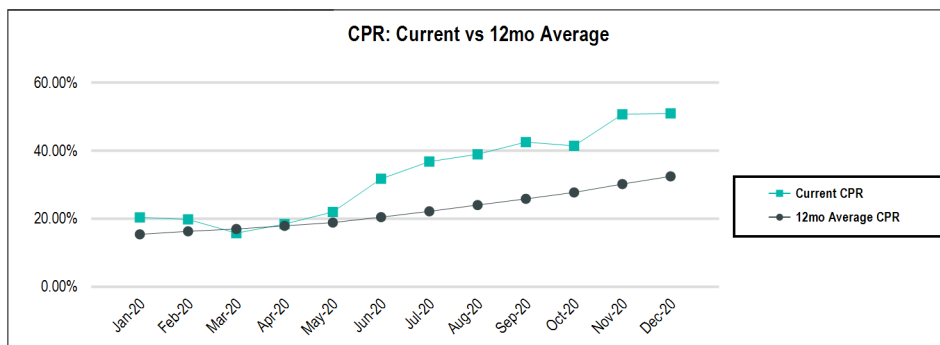
|                  |         |
|------------------|---------|
| Current Month    | 5.776 % |
| 3 Month Average  | 5.292 % |
| 12 Month Average | 3.350 % |

#### CPR

|                  |          |
|------------------|----------|
| Current Month    | 51.030 % |
| 3 Month Average  | 47.756 % |
| 12 Month Average | 32.503 % |

#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 850.503 % |
| 3 Month Average  | 795.930 % |
| 12 Month Average | 541.715 % |



#### 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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Telephone: 1-866-846-4526

Distribution Date: 28-Dec-2020  
14-Dec-2020 2:20:22 PM

# 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.