

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Mar-2021
10-Mar-2021 4:08:26 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	02/26/2021	0.00000 %	6,873,192,617.65	0.00	249,417,652.80	0.00	6,623,774,964.83	249,417,652.80	0.00
1M-1	30711XAS3	03/24/2021	1.61763 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	02/26/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAT1	03/24/2021	4.41763 %	158,634,672.23	545,058.33	8,326,773.82	0.00	150,307,898.40	8,871,832.15	0.00
1M-2H	NA	02/26/2021	0.00000 %	8,457,010.27	0.00	443,910.60	0.00	8,013,099.68	443,910.60	0.00
1B-H	NA	02/26/2021	0.00000 %	86,608,488.22	0.00	0.00	(774,709.16)	87,383,197.38	0.00	38,171,502.62
2A-H	NA	02/26/2021	0.00000 %	3,309,719,586.88	0.00	133,659,479.65	0.00	3,176,060,107.23	133,659,479.65	0.00
2M-1	30711XAU8	03/24/2021	1.61763 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	02/26/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAV6	03/24/2021	4.66763 %	27,249,395.85	98,925.63	4,796,235.78	0.00	22,453,160.06	4,895,161.41	0.00
2M-2H	NA	02/26/2021	0.00000 %	1,444,875.16	0.00	254,316.17	0.00	1,190,558.99	254,316.17	0.00
2B-H	NA	02/26/2021	0.00000 %	103,412,279.52	0.00	0.00	212,285.50	103,199,994.02	0.00	28,428,020.98
Totals				10,568,718,925.78	643,983.96	396,898,368.82	(562,423.66)	10,172,382,980.59	397,542,352.78	66,599,523.60

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: 25-Mar-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	30,290,071,190.00	6,873,192,617.65	16,460,023.81	232,957,628.99	0.00	0.00	249,417,652.80	6,623,774,964.83	0.21867809	249,417,652.80
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	158,634,672.23	576,814.26	7,749,959.56	0.00	0.00	8,326,773.82	150,307,898.40	0.28822224	8,326,773.82
1M-2H	27,801,809.00	8,457,010.27	30,750.68	413,159.91	0.00	0.00	443,910.60	8,013,099.68	0.28822224	443,910.60
1B-H	125,554,700.00	86,608,488.22	0.00	0.00	0.00	(774,709.16)	(774,709.16)	87,383,197.38	0.69597711	0.00
2A-H	18,098,852,025.00	3,309,719,586.88	7,187,987.01	126,471,492.64	0.00	0.00	133,659,479.65	3,176,060,107.23	0.17548406	133,659,479.65
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	27,249,395.85	272,459.60	4,523,776.18	0.00	0.00	4,796,235.78	22,453,160.06	0.05987509	4,796,235.78
2M-2H	19,884,044.00	1,444,875.16	14,446.93	239,869.24	0.00	0.00	254,316.17	1,190,558.99	0.05987509	254,316.17
2B-H	131,628,015.00	103,412,279.52	0.00	0.00	0.00	212,285.50	212,285.50	103,199,994.02	0.78402758	0.00
Totals	50,192,676,912.00	10,568,718,925.78	24,542,482.29	372,355,886.52	0.00	(562,423.66)	396,335,945.16	10,172,382,980.59	0.20266668	396,898,368.82

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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	226.91239563	0.54341318	7.69089077	0.00000000	0.00000000	8.23430395	218.67809168	0.21867809	8.23430395
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	304.18920849	1.10606761	14.86090040	0.00000000	0.00000000	15.96696802	288.22224046	0.28822224	15.96696802
1M-2H	27,801,809.00	304.18920834	1.10606759	14.86090024	0.00000000	0.00000000	15.96696819	288.22224050	0.28822224	15.96696819
1B-H	125,554,700.00	689.80681902	0.00000000	0.00000000	0.00000000	(6.17029199)	(6.17029199)	695.97711101	0.69597711	0.00000000
2A-H	18,098,852,025.00	182.86903403	0.39715154	6.98781848	0.00000000	0.00000000	7.38497002	175.48406401	0.17548406	7.38497002
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	72.66505560	0.72655893	12.06340315	0.00000000	0.00000000	12.78996208	59.87509349	0.05987509	12.78996208
2M-2H	19,884,044.00	72.66505546	0.72655894	12.06340320	0.00000000	0.00000000	12.78996214	59.87509332	0.05987509	12.78996214
2B-H	131,628,015.00	785.64034807	0.00000000	0.00000000	0.00000000	1.61276838	1.61276838	784.02757969	0.78402758	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	6,873,192,617.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,623,774,964.83
1M-1	N/A	N/A	1.61763 %	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	02/25/21 - 03/24/21	28	4.41763 %	158,634,672.23	545,058.33	0.00	0.00	0.00	0.00	545,058.33	0.00	150,307,898.40
1M-2H	N/A	N/A	0.00000 %	8,457,010.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,013,099.68
1B-H	N/A	N/A	0.00000 %	86,608,488.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	87,383,197.38
2A-H	N/A	N/A	0.00000 %	3,309,719,586.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,176,060,107.23
2M-1	N/A	N/A	1.61763 %	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	02/25/21 - 03/24/21	28	4.66763 %	27,249,395.85	98,925.63	0.00	0.00	0.00	0.00	98,925.63	0.00	22,453,160.06
2M-2H	N/A	N/A	0.00000 %	1,444,875.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,190,558.99
2B-H	N/A	N/A	0.00000 %	103,412,279.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,199,994.02
Totals					643,983.96	0.00	0.00	0.00	0.00	643,983.96	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	30,290,071,190.00	0.00000 %	226.91239563	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	218.67809168
1M-1	402,500,000.00	1.61763 %	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	4.41763 %	304.18920849	1.04517417	0.00000000	0.00000000	0.00000000	0.00000000	1.04517417	0.00000000	288.22224046
1M-2H	27,801,809.00	0.00000 %	304.18920834	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	288.22224050
1B-H	125,554,700.00	0.00000 %	689.80681902	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	695.97711101
2A-H	18,098,852,025.00	0.00000 %	182.86903403	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	175.48406401
2M-1	169,500,000.00	1.61763 %	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	4.66763 %	72.66505560	0.26380168	0.00000000	0.00000000	0.00000000	0.00000000	0.26380168	0.00000000	59.87509349
2M-2H	19,884,044.00	0.00000 %	72.66505546	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	59.87509332
2B-H	131,628,015.00	0.00000 %	785.64034807	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	784.02757969

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	13,223,736.56
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	562,423.66
Total Deposits	13,786,160.22
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	13,766,993.56
Total Withdrawals (Pool Distribution Amount)	13,786,160.22
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	0.117630%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	257,413,628.06
Total Principal Reduction Cumulative	24,519,195,647.70
Scheduled Principal Current	17,067,588.75
Scheduled Principal Cumulative	2,142,939,391.70
Unscheduled Principal Current	241,120,748.47
Unscheduled Principal Cumulative	22,338,084,753.38
Senior Reduction Amount	249,417,652.80
Subordinate Reduction Amount	8,770,684.42
Calculated Recovery Principal Amount	11,804,082.85
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	774,709.16
Group 2	
Total Principal Reduction Current	138,922,317.10
Total Principal Reduction Cumulative	15,501,098,283.70
Scheduled Principal Current	7,474,893.54
Scheduled Principal Cumulative	1,169,240,743.05
Unscheduled Principal Current	131,235,138.06
Unscheduled Principal Cumulative	14,303,429,519.67
Senior Reduction Amount	133,659,479.65
Subordinate Reduction Amount	5,050,551.95
Calculated Recovery Principal Amount	7,125,930.67
Calculated Tranche Write-Down Amount	212,285.50
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	146212
Period Beginning Loan Count	45713
Period Reference Pool Removal Loan Count	1411
Period Ending Loan Count	44367

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	32,289,788,000.00
UPB at Issuance	31,388,674,808.58
UPB Actual Current	6,869,479,160.88
Period PIF Loan Count Current	1349
PIF Loan Count Cumulative	99868
Period PIF Loan UPB Current	235,814,988.82
PIF Loan UPB Cumulative	21,254,535,130.62
Period Partial Prepayment Amount	(4,807,303.48)
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	62
D180 Credit Event Loan Count Cumulative	1824
D180 Credit Event Actual Balance Curr	11,014,425.59
D180 Credit Event Actual Balance Cum	346,650,813.10
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	143
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	23,097,655.32
Reversed Credit Event Loan Count Current	73
Reversed Credit Event Loan Count Cumulative	201
Reversed Credit Event Amount Current	14,887,971.35
Reversed Credit Event Amount Cumulative	42,865,819.61
Credit Event Amount Current	11,014,425.59
Credit Event Amount Cumulative	347,800,890.73
Total Active Modified Loan Count	226
Total Active Modified Loan UPB	34,361,368.23
Group 2	
At Issuance Loan Count	88416
Period Beginning Loan Count	22031
Period Reference Pool Removal Loan Count	740
Period Ending Loan Count	21320
UPB at Origination	19,272,882,000.00
UPB at Issuance	18,804,002,104.35
UPB Actual Current	3,302,903,820.65

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	703
PIF Loan Count Cumulative	65776
Period PIF Loan UPB Current	126,919,053.16
PIF Loan UPB Cumulative	13,862,371,971.13
Period Partial Prepayment Amount	(2,394,403.02)
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	37
D180 Credit Event Loan Count Cumulative	1243
D180 Credit Event Actual Balance Curr	7,332,339.89
D180 Credit Event Actual Balance Cum	233,821,411.19
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	34
Reversed Credit Event Loan Count Cumulative	120
Reversed Credit Event Amount Current	6,270,912.49
Reversed Credit Event Amount Cumulative	23,018,597.64
Credit Event Amount Current	7,332,339.89
Credit Event Amount Cumulative	236,160,116.47
Total Active Modified Loan Count	213
Total Active Modified Loan UPB	37,832,258.52
Structural Reporting	
Group 1	
Senior Percentage	96.440242%
Subordinate Percentage	3.559758%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 2%]	0.012341%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.108046%
Prior Cum Net Credit Event Percentage	1.120386%
Minimum Credit Enhancement Test Pass?	YES

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Additional Reporting - Group Level

Structural Reporting	
Group 1	
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00
Group 2	
Senior Percentage	96.161731%
Subordinate Percentage	3.838269%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.005645%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.255904%
Prior Cum Net Credit Event Percentage	1.250259%
Minimum Credit Enhancement Test Pass?	YES
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.500000 %	3.560000 %	3.580000 %
1M-1	0.00	0.00	2.150000 %	3.560000 %	3.580000 %
1M-1H	0.00	0.00	2.150000 %	3.560000 %	3.580000 %
1M-2	0.00	0.00	0.400000 %	1.220000 %	1.270000 %
1M-2H	0.00	0.00	0.400000 %	1.220000 %	1.270000 %
1B-H	0.00	774,709.16	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	3.840000 %	3.840000 %
2M-1	0.00	0.00	2.800000 %	3.840000 %	3.840000 %
2M-1H	0.00	0.00	2.800000 %	3.840000 %	3.840000 %
2M-2	0.00	0.00	0.700000 %	3.000000 %	3.120000 %
2M-2H	0.00	0.00	0.700000 %	3.000000 %	3.120000 %
2B-H	212,285.50	0.00	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities

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Series 2015-C01



Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Contact:
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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	614	98,043,440.18	0.934736 %	0.963820 %
60 Days	235	38,905,459.31	0.357757 %	0.382462 %
90 Days	126	20,651,346.50	0.191819 %	0.203014 %
120 Days	146	23,873,097.59	0.222266 %	0.234685 %
150 Days	115	20,133,073.78	0.175073 %	0.197919 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1236	201,606,417.36	1.881651 %	1.981900 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	377	58,710,045.18	0.849731 %	0.854651 %
60 Days	153	25,163,830.93	0.344851 %	0.366314 %
90 Days	84	13,370,360.74	0.189330 %	0.194634 %
120 Days	81	13,751,572.29	0.182568 %	0.200184 %
150 Days	71	11,976,919.08	0.160029 %	0.174350 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	766	122,972,728.22	1.726508 %	1.790132 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	237	39,333,395.00	1.111632 %	1.190873 %
60 Days	82	13,741,628.38	0.384615 %	0.416047 %
90 Days	42	7,280,985.76	0.196998 %	0.220442 %
120 Days	65	10,121,525.30	0.304878 %	0.306443 %
150 Days	44	8,156,154.70	0.206379 %	0.246939 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	470	78,633,689.14	2.204503 %	2.380744 %

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Distribution Date: 25-Mar-2021
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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	70	12,154,671.37	1,977,825.58	0.029 %	65	14,083,081.37	(2,752,534.74)	(0.040 %)	135	26,237,752.74	(774,709.16)	(0.011 %)
Group 2	42	8,053,580.21	1,323,395.18	0.040 %	29	5,697,288.88	(1,111,109.68)	(0.034 %)	71	13,750,869.09	212,285.50	0.006 %
Total	112	20,208,251.58	3,301,220.76	0.032 %	94	19,780,370.25	(3,863,644.42)	(0.038 %)	206	39,988,621.83	(562,423.66)	(0.006 %)

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	0026958014	178,000.00	0.000 %	SC	78.00	360	154,895.41	02/28/2021	30,979.08	30,979.08
Group 1	0026961772	487,000.00	0.000 %	NY	75.00	360	352,058.77	02/28/2021	70,411.75	70,411.75
Group 1	0026962023	261,000.00	4.000 %	TX	75.00	360	219,055.74	Active	(42,290.18)	(12,231.24)
Group 1	0026963141	108,000.00	4.990 %	CT	80.00	360	100,538.59	Active	(19,127.47)	(5,532.08)
Group 1	0026963915	415,000.00	0.000 %	CA	66.00	360	367,540.97	02/28/2021	73,508.19	73,508.19
Group 1	0026964839	81,000.00	4.625 %	FL	75.00	360	71,727.98	Active	(13,861.93)	(4,009.17)
Group 1	0026965043	295,000.00	3.750 %	NY	72.00	360	242,655.65	Active	(47,822.21)	(13,831.23)
Group 1	0026966142	408,000.00	0.000 %	CA	75.00	360	338,749.59	02/28/2021	67,749.92	67,749.92
Group 1	0026968935	184,000.00	0.000 %	FL	80.00	360	160,937.64	11/30/2020	(32,187.53)	(9,309.34)
Group 1	0026969294	235,000.00	0.000 %	GA	75.00	360	204,918.50	02/28/2021	40,983.70	40,983.70
Group 1	0026969446	164,000.00	0.000 %	PA	75.00	360	142,870.16	02/28/2021	28,574.03	28,574.03
Group 1	0026970223	54,000.00	5.125 %	SC	75.00	360	49,836.60	Active	(9,484.27)	0.00
Group 1	0026970686	106,000.00	0.000 %	NC	80.00	360	78,261.91	02/28/2021	15,652.38	15,652.38
Group 1	0026970935	110,000.00	4.625 %	OH	80.00	360	92,329.47	Active	(17,963.58)	(8,981.79)
Group 1	0026971096	101,000.00	0.000 %	MO	80.00	360	87,763.88	02/28/2021	17,552.78	17,552.78
Group 1	0026971751	136,000.00	4.625 %	CA	70.00	360	123,109.32	Active	(23,984.99)	(11,992.49)
Group 1	0026973868	303,000.00	3.625 %	NJ	78.00	324	256,027.58	Active	(50,332.08)	(25,166.04)
Group 1	0026974086	603,000.00	3.500 %	NJ	74.00	360	539,801.78	Active	(103,737.36)	(51,868.68)
Group 1	0026974187	187,000.00	0.000 %	PA	80.00	360	162,100.74	02/28/2021	32,420.15	32,420.15
Group 1	0026975122	300,000.00	3.750 %	NY	69.00	360	263,785.24	Active	(50,975.64)	(14,743.26)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Mar-2021
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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0026975245	350,000.00	3.875 %	CA	80.00	360	309,413.67	Active	(60,603.64)	(17,527.89)
Group 1	0026976749	308,000.00	%	FL	80.00	360	272,004.27	10/31/2020	(54,400.85)	(27,200.42)
Group 1	0026977468	248,000.00	4.750 %	CA	75.00	360	221,098.27	Active	(43,736.60)	(21,868.30)
Group 1	0026978448	344,000.00	4.500 %	AZ	80.00	360	311,517.29	Active	(60,729.66)	(30,364.83)
Group 1	0026979641	417,000.00	3.625 %	CA	74.00	360	373,220.44	Active	(71,961.88)	(35,980.94)
Group 1	0026979961	147,000.00	%	TX	70.00	360	130,450.76	10/31/2020	(26,090.15)	(13,045.07)
Group 1	0026980034	345,000.00	0.000 %	NJ	63.00	360	301,873.86	02/28/2021	60,374.77	60,374.77
Group 1	0026981162	409,000.00	0.000 %	CA	68.00	360	355,145.67	02/28/2021	71,029.13	71,029.13
Group 1	0026987343	49,000.00	0.000 %	WA	70.00	360	43,228.55	02/28/2021	8,645.71	8,645.71
Group 1	0026989513	128,000.00	0.000 %	OR	71.00	360	113,607.67	11/30/2020	(22,721.53)	(6,571.56)
Group 1	0026990669	361,000.00	0.000 %	CA	66.00	360	307,929.88	02/28/2021	61,585.98	61,585.98
Group 1	0026992156	103,000.00	0.000 %	NC	63.00	360	90,425.35	02/28/2021	18,085.07	18,085.07
Group 1	0026992463	150,000.00	0.000 %	CA	66.00	360	131,077.23	02/28/2021	26,215.45	26,215.45
Group 1	0026992532	400,000.00	4.750 %	CA	75.00	360	365,966.16	Active	(70,823.32)	(35,411.66)
Group 1	0026996495	168,000.00	0.000 %	FL	63.00	360	136,825.48	02/28/2021	27,365.10	27,365.10
Group 1	0026997274	224,000.00	0.000 %	TX	80.00	360	199,769.76	02/28/2021	39,953.95	39,953.95
Group 1	0026998635	190,000.00	0.000 %	NY	63.00	360	167,320.12	02/28/2021	33,464.02	33,464.02
Group 1	0027000106	223,000.00	0.000 %	OR	71.00	360	190,347.64	02/28/2021	38,069.53	38,069.53
Group 1	0027001811	126,000.00	0.000 %	CA	72.00	360	110,096.83	02/28/2021	22,019.37	22,019.37
Group 1	0027002117	802,000.00	4.375 %	NY	69.00	360	723,451.30	Active	(140,287.25)	(70,143.63)
Group 1	0027003423	182,000.00	4.750 %	NJ	70.00	360	156,937.24	Active	(30,089.65)	(8,702.58)
Group 1	0027004276	253,000.00	0.000 %	CA	75.00	360	222,142.22	02/28/2021	44,428.44	44,428.44
Group 1	0027004657	60,000.00	4.625 %	FL	75.00	360	53,857.04	Active	(10,276.03)	(2,972.05)
Group 1	0027004876	81,000.00	%	FL	75.00	360	71,206.03	10/31/2020	(14,241.21)	(7,120.61)
Group 1	0027005484	168,000.00	4.500 %	OR	72.00	360	147,559.97	Active	(28,519.11)	(8,248.34)
Group 1	0027005487	168,000.00	0.000 %	CA	80.00	360	146,584.77	02/28/2021	29,316.95	29,316.95
Group 1	0027007891	412,000.00	0.000 %	OR	80.00	360	358,911.95	02/28/2021	71,928.81	71,928.81
Group 1	0027008361	202,000.00	4.625 %	VA	72.00	360	168,632.77	Active	(34,634.14)	0.00
Group 1	0027008877	309,000.00	4.125 %	FL	69.00	360	277,682.66	Active	(53,911.76)	(15,592.45)
Group 1	0027011840	125,000.00	4.750 %	MD	80.00	360	113,494.59	Active	(22,139.37)	(11,069.68)
Group 1	0027011885	140,000.00	0.000 %	VA	80.00	360	122,905.35	02/28/2021	24,581.07	24,581.07
Group 1	0027011921	123,000.00	4.500 %	TX	80.00	360	107,660.50	Active	(21,600.46)	(10,800.23)
Group 1	0027012150	140,000.00	0.000 %	NY	80.00	360	122,588.52	02/28/2021	24,517.70	24,517.70

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Series 2015-C01



Distribution Date: 25-Mar-2021
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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0027013878	102,000.00	4.875 %	NC	80.00	360	96,023.56	Active	(18,103.48)	(5,235.92)
Group 1	0027014950	180,000.00	4.500 %	TX	80.00	360	158,145.75	Active	(30,714.80)	0.00
Group 1	0027016152	85,000.00	5.125 %	OH	75.00	360	77,333.32	Active	(15,075.98)	(4,360.30)
Group 1	0027018451	30,000.00	0.000 %	MS	67.00	360	26,663.70	02/28/2021	5,332.74	5,332.74
Group 1	0027018658	97,000.00	0.000 %	MS	75.00	360	89,083.39	02/28/2021	17,816.68	17,816.68
Group 1	0027019630	580,000.00	5.000 %	CA	66.00	360	529,160.50	Active	(102,954.41)	0.00
Group 1	0027019704	488,000.00	4.250 %	CA	80.00	360	414,716.42	Active	(84,771.25)	(42,385.62)
Group 1	0027024635	184,000.00	4.625 %	PR	80.00	360	168,745.96	Active	(32,689.56)	(16,344.78)
Group 1	0027025446	290,000.00	0.000 %	NY	75.00	360	208,477.66	02/28/2021	41,695.53	41,695.53
Group 1	0027026587	336,000.00	0.000 %	CA	80.00	360	298,632.65	02/28/2021	59,726.53	59,726.53
Group 1	0027026594	225,000.00	5.250 %	NJ	75.00	360	181,072.20	Active	(34,884.95)	(17,442.47)
Group 1	0027026604	112,000.00	0.000 %	MN	70.00	360	101,577.68	02/28/2021	20,315.54	20,315.54
Group 1	0027026623	112,000.00	0.000 %	MN	70.00	360	100,849.51	02/28/2021	20,169.90	20,169.90
Group 1	0027027234	173,000.00	5.250 %	NJ	75.00	360	161,502.82	Active	(30,378.69)	(15,189.35)
Group 1	0027028245	105,000.00	0.000 %	NJ	75.00	360	92,327.74	02/28/2021	18,465.55	18,465.55
Group 1	0027030128	100,000.00	4.375 %	NJ	80.00	360	93,827.06	Active	(17,638.08)	(8,819.04)
Group 1	0027033087	307,000.00	4.250 %	OH	80.00	360	291,893.55	Active	(58,876.72)	(17,028.43)
Group 1	0027033090	244,000.00	0.000 %	MD	70.00	360	214,809.96	02/28/2021	42,961.99	42,961.99
Group 1	0027033161	346,000.00	4.750 %	NY	74.00	360	335,855.50	Active	(63,385.82)	(31,692.91)
Group 1	0027033748	193,000.00	0.000 %	AZ	80.00	360	171,761.38	02/28/2021	34,352.28	34,352.28
Group 1	0027036971	319,000.00	0.000 %	NV	77.00	360	281,715.83	02/28/2021	56,343.17	56,343.17
Group 1	0027037673	202,000.00	4.625 %	NJ	79.00	360	180,376.37	Active	(36,646.73)	0.00
Group 1	0027039417	521,000.00	4.125 %	NY	75.00	360	469,607.66	Active	(91,317.61)	(45,658.80)
Group 1	0027039662	285,000.00	4.250 %	TX	75.00	360	228,870.39	Active	(46,820.07)	(13,541.38)
Group 1	0027040312	476,000.00	4.500 %	NY	80.00	360	434,776.97	Active	(84,350.68)	(42,175.34)
Group 1	0027043067	138,000.00	4.875 %	AZ	73.00	360	120,641.13	Active	(24,552.88)	(7,101.23)
Group 1	0027044037	143,000.00	0.000 %	TX	80.00	360	126,758.48	02/28/2021	25,351.70	25,351.70
Group 1	0027044266	126,000.00	4.453 %	MI	80.00	360	116,428.27	Active	(22,117.52)	(11,058.76)
Group 1	0027044484	139,000.00	0.000 %	CA	80.00	360	121,980.20	02/28/2021	24,396.04	24,396.04
Group 1	0027045396	74,000.00	5.250 %	GA	80.00	360	71,317.52	Active	(13,246.31)	(6,623.16)
Group 1	0027046709	176,000.00	0.000 %	NJ	80.00	360	155,507.60	02/28/2021	31,161.21	31,161.21
Group 1	0027047426	335,000.00	0.000 %	NY	78.00	360	292,295.26	02/28/2021	58,459.05	58,459.05
Group 1	0027048081	336,000.00	4.625 %	NY	80.00	360	312,469.96	Active	(59,573.71)	(29,786.86)

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

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Group 1	0027048652	301,000.00	0.000 %	PA	73.00	360	265,038.66	02/28/2021	53,007.73	53,007.73
Group 1	0027049805	137,000.00	5.000 %	TX	80.00	360	123,285.17	Active	(24,351.70)	0.00
Group 1	0027050618	400,000.00	4.250 %	NY	80.00	360	350,312.65	Active	(70,262.86)	0.00
Group 1	0027052346	70,000.00	0.000 %	IN	69.00	360	61,311.99	02/28/2021	12,262.40	12,262.40
Group 1	0027052992	375,000.00	5.250 %	NY	70.00	360	346,089.46	Active	(67,049.12)	(33,524.56)
Group 1	0027053084	55,000.00	0.000 %	AR	75.00	360	48,967.85	02/28/2021	9,793.57	9,793.57
Group 1	0027054055	250,000.00	0.000 %	NY	80.00	360	211,218.49	02/28/2021	42,243.70	42,243.70
Group 1	0027056130	304,000.00	4.500 %	NY	80.00	360	276,217.80	Active	(53,561.35)	(26,780.68)
Group 1	0027056593	294,000.00	0.000 %	MA	67.00	360	255,455.59	02/28/2021	51,091.12	51,091.12
Group 1	0027058563	400,000.00	4.750 %	MA	80.00	360	347,144.54	Active	(70,548.83)	0.00
Group 1	0027058697	199,000.00	0.000 %	NJ	75.00	360	161,637.32	02/28/2021	32,327.46	32,327.46
Group 1	0027059981	370,000.00	0.000 %	TX	80.00	360	326,103.07	02/28/2021	65,220.61	65,220.61
Group 1	0027060138	258,000.00	0.000 %	IN	80.00	360	211,063.12	02/28/2021	42,212.62	42,212.62
Group 1	0027062210	208,000.00	4.375 %	PA	80.00	360	185,222.95	Active	(36,405.87)	0.00
Group 1	0027063961	123,000.00	%	UT	80.00	360	108,690.36	10/31/2020	(21,738.07)	(10,869.03)
Group 1	0027065458	184,000.00	0.000 %	FL	80.00	360	161,626.09	02/28/2021	32,325.22	32,325.22
Group 1	0027066491	155,000.00	%	GA	80.00	360	145,232.64	10/31/2020	(29,046.53)	(14,523.27)
Group 1	0027068819	191,000.00	0.000 %	TX	80.00	360	167,218.34	02/28/2021	33,443.67	33,443.67
Group 1	0027069071	215,000.00	5.000 %	OR	80.00	360	187,803.66	Active	(38,285.17)	(19,142.58)
Group 1	0027070496	160,000.00	4.750 %	VA	80.00	360	105,316.20	Active	(21,719.91)	0.00
Group 1	0027070762	364,000.00	0.000 %	CA	80.00	360	320,089.67	02/28/2021	64,017.93	64,017.93
Group 1	0027071686	70,000.00	4.875 %	PR	80.00	360	64,487.63	Active	(12,468.90)	(6,234.45)
Group 1	0027072142	142,000.00	0.000 %	TX	80.00	360	123,168.31	11/30/2020	(24,633.66)	(7,124.59)
Group 1	0027072318	158,000.00	0.000 %	CA	70.00	360	155,464.32	02/28/2021	27,452.83	13,698.94
Group 1	0027076771	211,000.00	0.000 %	NJ	67.00	360	184,680.12	02/28/2021	36,936.02	36,936.02
Group 1	0027077931	331,000.00	0.000 %	AZ	79.00	360	289,397.05	02/28/2021	57,879.41	57,879.41
Group 1	0027078231	149,000.00	4.125 %	NJ	79.00	324	127,905.43	Active	(25,268.72)	(7,308.27)
Group 1	0027078583	417,000.00	5.000 %	TX	61.00	360	380,976.12	Active	(74,461.84)	(37,230.92)
Group 1	0027079201	413,000.00	4.125 %	NJ	74.00	360	356,163.59	Active	(69,882.92)	0.00
Group 1	0027080400	71,000.00	0.000 %	MO	64.00	360	62,252.93	02/28/2021	12,450.59	12,450.59
Group 1	0027081950	109,000.00	4.875 %	AZ	75.00	360	95,076.06	Active	(19,383.87)	(9,691.93)
Group 1	0027082538	129,000.00	4.625 %	WI	76.00	360	115,779.82	Active	(22,556.12)	(6,523.72)
Group 1	0027086036	30,000.00	5.250 %	OH	80.00	360	24,346.78	Active	(4,962.87)	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Mar-2021
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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0027090455	54,000.00	0.000 %	MO	78.00	360	50,217.46	02/28/2021	10,043.49	10,043.49
Group 1	0027091419	186,000.00	0.000 %	FL	80.00	360	163,949.88	02/28/2021	32,789.98	32,789.98
Group 1	0027091684	180,000.00	4.375 %	NE	80.00	360	163,748.97	Active	(31,808.90)	(9,199.83)
Group 1	0027092152	150,000.00	4.875 %	VA	72.00	360	138,013.18	Active	(26,723.34)	(13,361.67)
Group 1	0027092600	144,000.00	0.000 %	VA	76.00	360	126,346.66	02/28/2021	25,269.33	25,269.33
Group 1	0027093081	181,000.00	0.000 %	CO	70.00	360	158,988.75	02/28/2021	31,797.75	31,797.75
Group 1	0027093766	128,000.00	4.875 %	TX	80.00	360	115,678.90	Active	(22,760.98)	(11,380.49)
Group 1	0027096301	373,000.00	3.750 %	FL	80.00	360	343,889.54	Active	(65,075.26)	(32,537.63)
Group 1	0027096884	212,000.00	4.750 %	MI	80.00	360	190,315.49	Active	(37,536.24)	(10,856.29)
Group 1	0027098602	93,000.00	4.625 %	PR	71.00	360	85,053.57	Active	(16,458.44)	(8,229.22)
Group 1	0027102280	67,000.00	0.000 %	IL	80.00	360	58,947.41	02/28/2021	11,789.48	11,789.48
Group 1	0027102456	86,000.00	0.000 %	MI	80.00	360	76,138.18	02/28/2021	15,227.64	15,227.64
Group 1	0027102894	125,000.00	0.000 %	LA	77.00	360	109,968.10	02/28/2021	22,437.92	22,437.92
Group 1	0027105031	130,000.00	4.500 %	TX	79.00	360	114,476.98	Active	(21,675.82)	(10,837.91)
Group 1	0027105212	126,000.00	4.500 %	OH	80.00	360	113,652.12	Active	(22,333.88)	(6,459.44)
Group 1	0027105504	257,000.00	0.000 %	TX	80.00	360	224,518.49	02/28/2021	44,903.70	44,903.70
Group 2	0026867912	207,000.00	0.000 %	SC	95.00	360	179,513.63	02/28/2021	35,902.73	35,902.73
Group 2	0026868409	252,000.00	4.375 %	NJ	90.00	360	225,934.64	Active	(44,107.01)	0.00
Group 2	0026868904	431,000.00	0.000 %	NY	90.00	360	391,201.96	02/28/2021	78,240.39	78,240.39
Group 2	0026870508	238,000.00	3.750 %	GA	85.00	360	210,621.56	Active	(41,211.25)	0.00
Group 2	0026870888	158,000.00	4.125 %	NC	95.00	360	142,676.01	Active	(27,529.77)	(10,371.15)
Group 2	0026872514	213,000.00	0.000 %	OR	90.00	360	186,698.59	02/28/2021	37,339.72	37,339.72
Group 2	0026875970	279,000.00	5.000 %	CO	95.00	360	252,492.09	Active	(49,010.69)	(18,463.54)
Group 2	0026879456	354,000.00	5.250 %	AL	95.00	360	322,502.29	Active	(62,724.82)	0.00
Group 2	0026883249	166,000.00	5.250 %	FL	90.00	360	158,753.27	Active	(30,271.35)	(11,403.97)
Group 2	0026883281	153,000.00	0.000 %	PA	90.00	360	131,577.66	02/28/2021	26,863.76	26,863.76
Group 2	0026887159	285,000.00	4.625 %	NY	85.00	360	261,679.29	Active	(50,294.20)	0.00
Group 2	0026888096	171,000.00	0.000 %	VA	90.00	360	147,196.30	02/28/2021	29,439.26	29,439.26
Group 2	0026890824	333,000.00	0.000 %	FL	95.00	360	290,288.80	02/28/2021	58,057.76	58,057.76
Group 2	0026891141	81,000.00	0.000 %	TX	95.00	360	70,693.60	02/28/2021	14,138.72	14,138.72
Group 2	0026891542	267,000.00	0.000 %	IA	90.00	360	233,579.93	02/28/2021	46,715.99	46,715.99
Group 2	0026891645	416,000.00	0.000 %	MD	95.00	360	372,015.37	02/28/2021	74,403.07	74,403.07
Group 2	0026893210	161,000.00	%	TX	95.00	360	140,006.85	10/31/2020	(28,001.37)	(10,548.81)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Mar-2021
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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0026893702	452,000.00	4.625 %	CA	90.00	360	391,096.84	Active	(79,817.39)	(30,069.18)
Group 2	0026894171	236,000.00	4.625 %	TX	95.00	360	218,483.40	Active	(41,478.76)	(15,626.07)
Group 2	0026894237	225,000.00	4.750 %	DE	94.00	360	195,268.51	Active	(39,761.02)	0.00
Group 2	0026896664	182,000.00	4.250 %	UT	95.00	360	155,710.78	Active	(31,824.60)	(11,989.11)
Group 2	0026896927	243,000.00	0.000 %	AK	90.00	360	211,781.68	02/28/2021	42,356.34	42,356.34
Group 2	0026898233	126,000.00	0.000 %	LA	97.00	360	109,325.68	02/28/2021	21,865.14	21,865.14
Group 2	0026900615	307,000.00	0.000 %	MA	92.00	360	259,829.00	02/28/2021	51,965.80	51,965.80
Group 2	0026900755	221,000.00	4.625 %	OH	85.00	360	200,048.81	Active	(38,817.70)	0.00
Group 2	0026900804	151,000.00	4.625 %	MI	95.00	360	130,907.53	Active	(26,608.59)	0.00
Group 2	0026901947	213,000.00	3.625 %	MD	95.00	360	189,136.73	Active	(36,090.87)	(13,596.32)
Group 2	0026902837	254,000.00	0.000 %	FL	97.00	360	175,548.78	02/28/2021	35,109.76	35,109.76
Group 2	0026904950	97,000.00	4.875 %	PR	97.00	360	89,286.61	Active	(17,248.63)	(6,497.98)
Group 2	0026905167	143,000.00	0.000 %	TX	97.00	360	122,276.10	02/28/2021	24,455.22	24,455.22
Group 2	0026905220	265,000.00	0.000 %	PA	90.00	360	230,199.56	02/28/2021	46,039.91	46,039.91
Group 2	0026907140	169,000.00	4.750 %	FL	97.00	360	154,147.82	Active	(29,974.58)	(11,292.16)
Group 2	0026909999	154,000.00	0.000 %	MA	95.00	360	135,868.46	02/28/2021	27,173.69	27,173.69
Group 2	0026911139	108,000.00	4.875 %	NY	95.00	360	100,708.11	Active	(19,129.77)	0.00
Group 2	0026912831	309,000.00	0.000 %	FL	95.00	360	266,974.92	02/28/2021	53,394.98	53,394.98
Group 2	0026914607	361,000.00	0.000 %	HI	95.00	360	320,682.74	02/28/2021	64,136.55	64,136.55
Group 2	0026915782	38,000.00	%	LA	95.00	360	27,837.05	10/31/2020	(5,567.41)	(2,097.38)
Group 2	0026916168	147,000.00	0.000 %	FL	95.00	360	128,530.81	02/28/2021	25,706.16	25,706.16
Group 2	0026916349	114,000.00	0.000 %	TX	95.00	360	100,987.27	02/28/2021	20,197.45	20,197.45
Group 2	0026917170	152,000.00	0.000 %	NY	95.00	360	133,090.63	02/28/2021	26,618.13	26,618.13
Group 2	0026920346	121,000.00	4.875 %	PR	97.00	360	111,727.08	Active	(21,579.13)	(8,129.39)
Group 2	0026921389	191,000.00	0.000 %	TX	90.00	360	166,644.46	02/28/2021	33,328.89	33,328.89
Group 2	0026921581	140,000.00	5.375 %	MI	85.00	360	132,262.11	Active	(24,992.83)	(9,415.42)
Group 2	0026921618	114,000.00	4.625 %	TX	95.00	360	100,568.60	Active	(20,082.35)	0.00
Group 2	0026922714	221,000.00	0.000 %	CA	85.00	360	197,577.25	02/28/2021	39,515.45	39,515.45
Group 2	0026927501	122,000.00	0.000 %	MI	90.00	360	108,341.35	05/31/2020	(21,668.27)	(10,834.14)
Group 2	0026929181	250,000.00	0.000 %	NJ	97.00	360	218,949.46	02/28/2021	43,789.89	43,789.89
Group 2	0026931010	118,000.00	0.000 %	CA	97.00	360	105,144.81	02/28/2021	21,028.96	21,028.96
Group 2	0026931301	366,000.00	0.000 %	MO	95.00	360	324,181.07	02/28/2021	63,112.73	63,112.73
Group 2	0026932262	297,000.00	4.000 %	FL	90.00	360	222,793.67	Active	(45,884.85)	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Mar-2021
10-Mar-2021 4:08:27 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 2	0026933073	149,000.00	0.000 %	MI	90.00	360	130,367.61	02/28/2021	26,073.52	26,073.52
Group 2	0026933165	247,000.00	%	GA	95.00	360	219,088.25	10/31/2020	(43,817.65)	(16,507.19)
Group 2	0026933730	201,000.00	0.000 %	AK	93.00	360	175,533.23	02/28/2021	35,106.65	35,106.65
Group 2	0026935584	374,000.00	0.000 %	NJ	95.00	360	332,672.54	02/28/2021	66,534.51	66,534.51
Group 2	0026935710	90,000.00	0.000 %	GA	95.00	360	71,579.74	02/28/2021	14,315.95	14,315.95
Group 2	0026936012	174,000.00	4.250 %	MI	90.00	360	150,070.51	Active	(29,866.81)	0.00
Group 2	0026936712	195,000.00	4.875 %	CA	95.00	360	181,239.07	Active	(34,617.98)	(13,041.45)
Group 2	0026937255	304,000.00	5.000 %	TX	95.00	360	284,650.94	Active	(53,965.21)	0.00
Group 2	0026939200	72,000.00	0.000 %	TN	95.00	360	63,580.53	02/28/2021	12,716.11	12,716.11
Group 2	0026940552	185,000.00	0.000 %	IN	95.00	360	163,045.16	02/28/2021	32,609.03	32,609.03
Group 2	0026940636	143,000.00	5.000 %	WI	95.00	360	130,287.82	Active	(25,615.28)	(9,649.91)
Group 2	0026941210	238,000.00	0.000 %	HI	95.00	360	210,796.73	02/28/2021	42,159.35	42,159.35
Group 2	0026950620	98,000.00	4.625 %	WA	89.00	360	89,098.30	Active	(17,169.43)	0.00
Group 2	0026951322	417,000.00	4.875 %	FL	94.00	360	392,306.83	Active	(73,870.38)	0.00
Group 2	0026951467	209,000.00	0.000 %	TX	95.00	360	189,552.77	02/28/2021	37,910.55	37,910.55
Group 2	0026952494	417,000.00	4.375 %	FL	84.00	360	381,234.88	Active	(72,740.29)	(27,403.06)
Group 2	0026952788	140,000.00	4.375 %	IL	90.00	360	121,594.78	Active	(24,824.14)	(9,351.86)
Group 2	0026953635	375,000.00	0.000 %	LA	94.00	360	326,843.57	02/28/2021	65,368.71	65,368.71
Group 2	0026955810	246,000.00	%	CA	97.00	360	220,090.54	10/31/2020	(44,018.11)	(16,582.71)
Group 2	0026955969	149,000.00	0.000 %	KY	89.00	360	132,158.78	02/28/2021	26,431.76	26,431.76
Group 2	0026956256	377,000.00	0.000 %	AR	97.00	360	331,726.99	02/28/2021	66,345.40	66,345.40

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



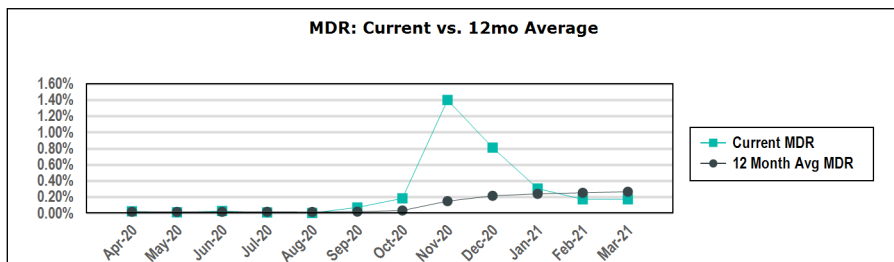
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Realized Loss Report - Collateral

Summary

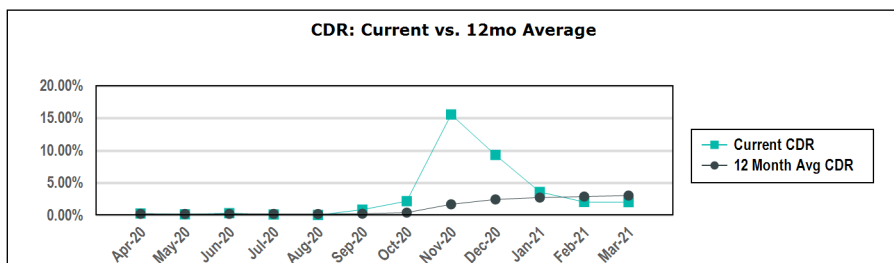
MDR

Current Month 0.174 %
3 Month Average 0.219 %
12 Month Average 0.268 %



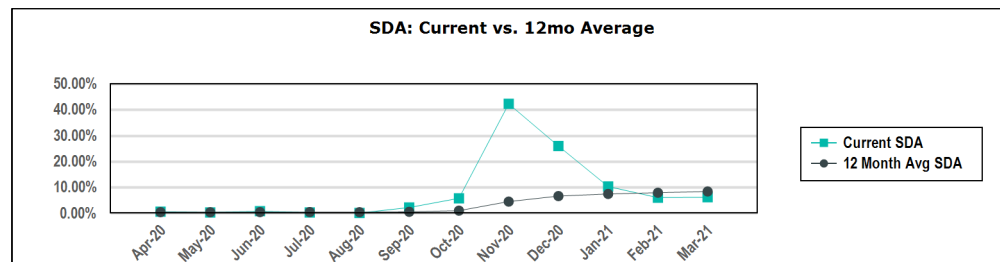
CDR

Current Month 2.066 %
3 Month Average 2.591 %
12 Month Average 3.072 %



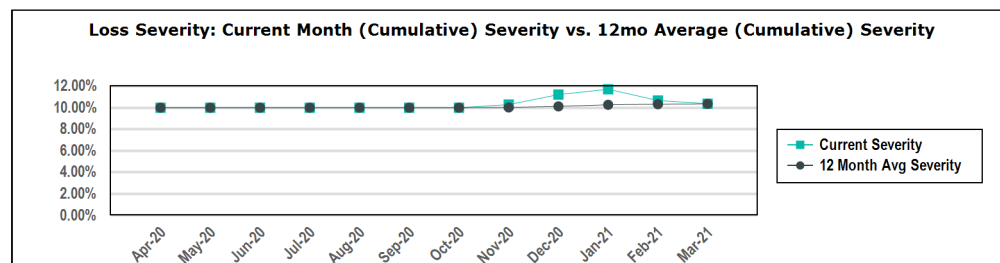
SDA

Current Month 6.254 %
3 Month Average 7.589 %
12 Month Average 8.484 %



Loss Severity

Current Month (Cumulative) 10.367 %
3 Month Average (Cumulative) 10.915 %
12 Month Average (Cumulative) 10.353 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



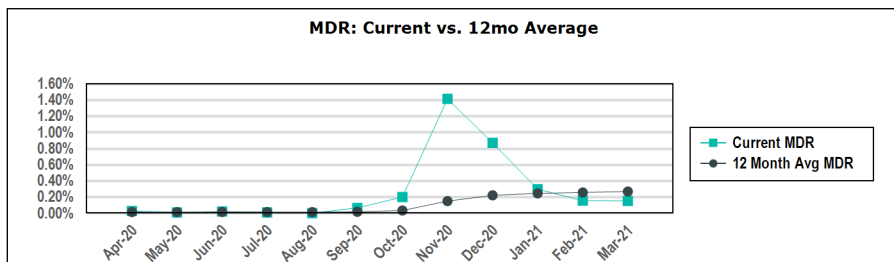
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10-Mar-2021 4:08:28 PM

Realized Loss Report - Collateral

Group 1

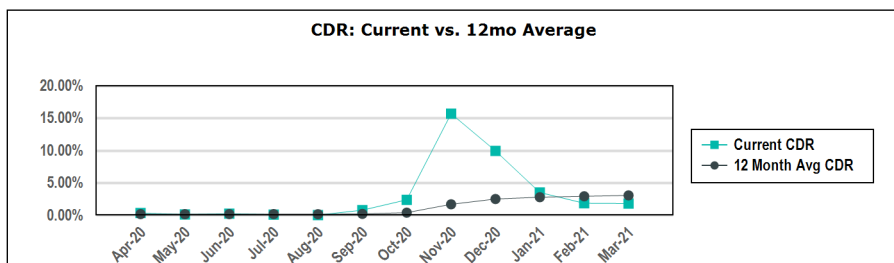
MDR

Current Month 0.155 %
3 Month Average 0.204 %
12 Month Average 0.271 %



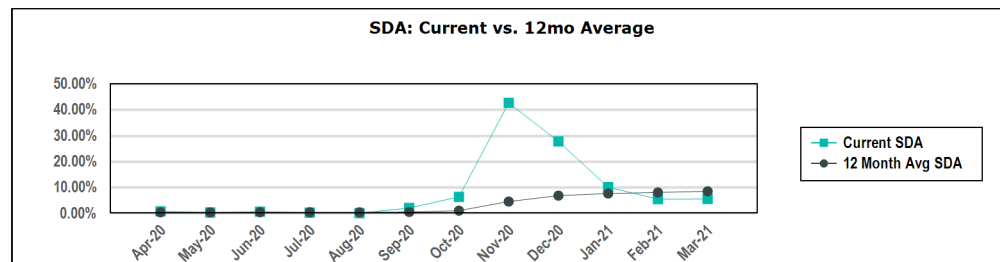
CDR

Current Month 1.841 %
3 Month Average 2.422 %
12 Month Average 3.099 %



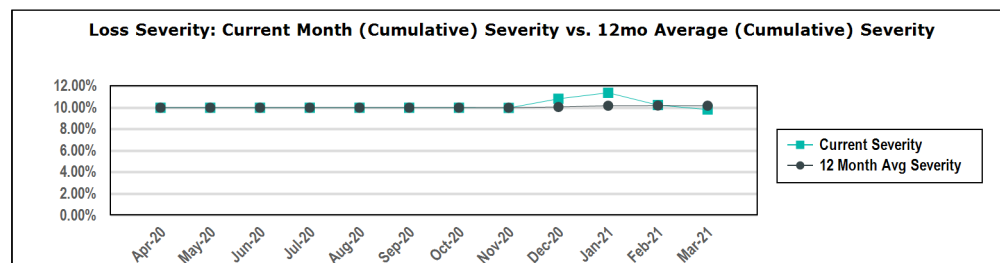
SDA

Current Month 5.578 %
3 Month Average 7.088 %
12 Month Average 8.557 %



Loss Severity

Current Month (Cumulative) 9.824 %
3 Month Average (Cumulative) 10.484 %
12 Month Average (Cumulative) 10.188 %



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10-Mar-2021 4:08:29 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01

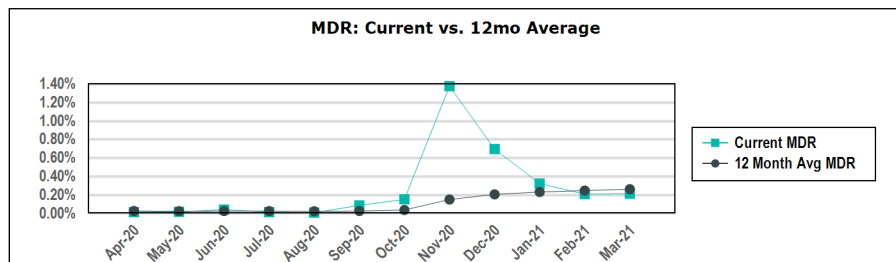


Realized Loss Report - Collateral

Group 2

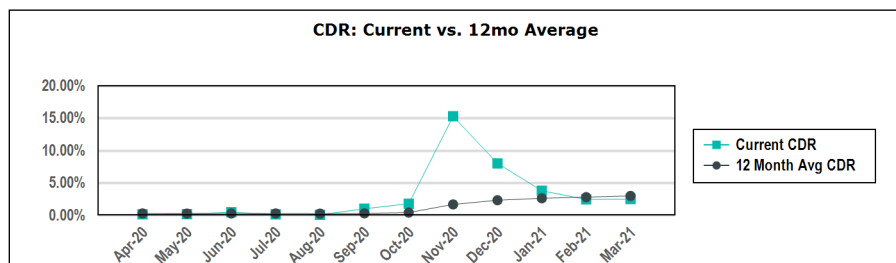
MDR

Current Month 0.213 %
3 Month Average 0.249 %
12 Month Average 0.263 %



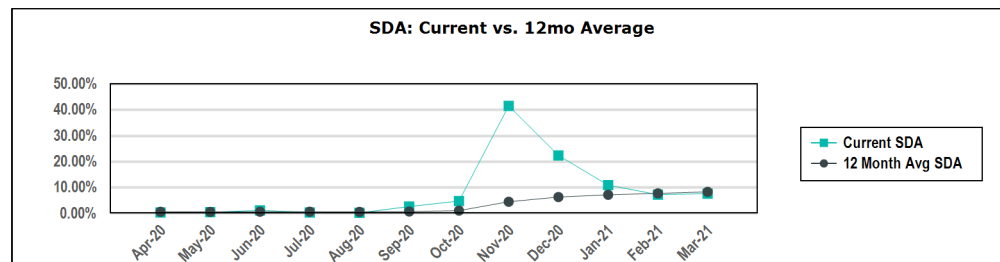
CDR

Current Month 2.529 %
3 Month Average 2.940 %
12 Month Average 3.015 %



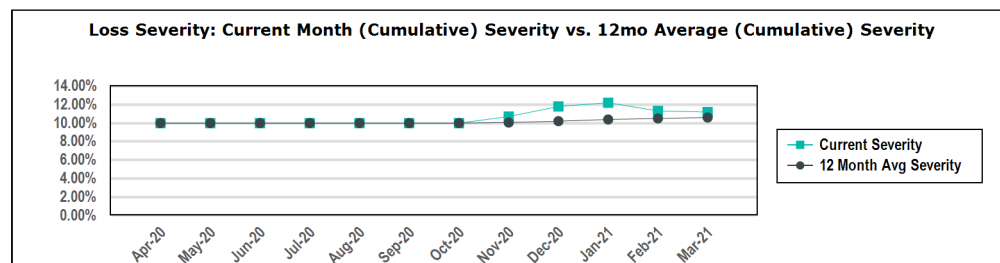
SDA

Current Month 7.648 %
3 Month Average 8.615 %
12 Month Average 8.338 %



Loss Severity

Current Month (Cumulative) 11.199 %
3 Month Average (Cumulative) 11.573 %
12 Month Average (Cumulative) 10.601 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-Mar-2021
10-Mar-2021 4:08:30 PM

Prepayment Rates

Summary

SMM

Current Month	3.526 %
3 Month Average	3.970 %
12 Month Average	3.588 %

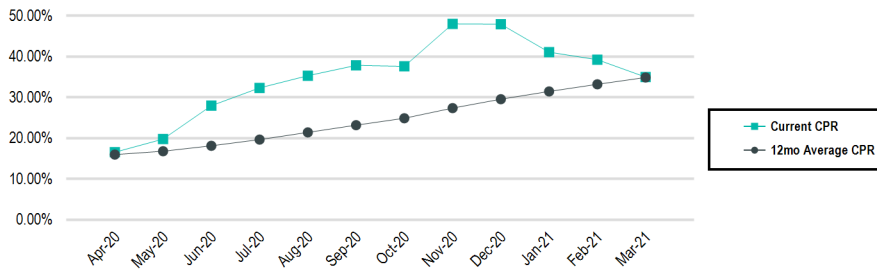
CPR

Current Month	34.999 %
3 Month Average	38.453 %
12 Month Average	34.906 %

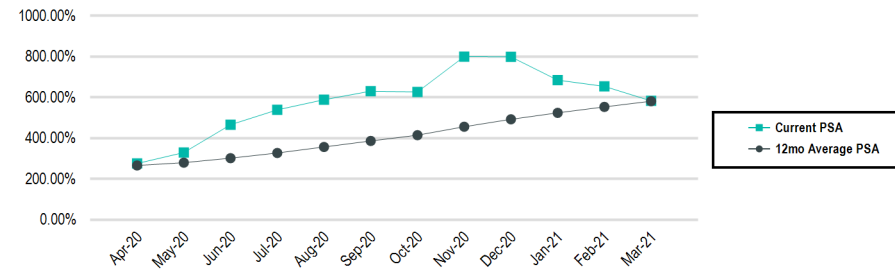
PSA

Current Month	583.316 %
3 Month Average	640.884 %
12 Month Average	581.759 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	3.380 %
3 Month Average	3.762 %
12 Month Average	3.370 %

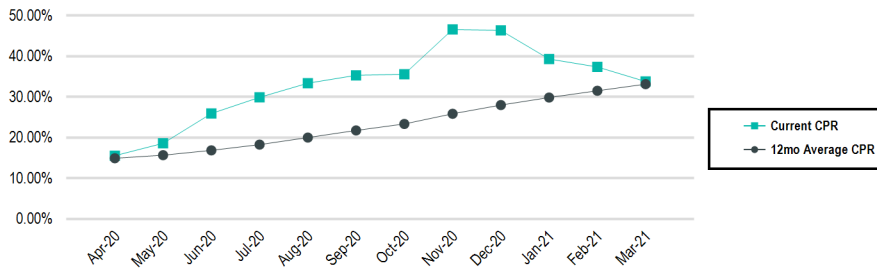
CPR

Current Month	33.812 %
3 Month Average	36.847 %
12 Month Average	33.160 %

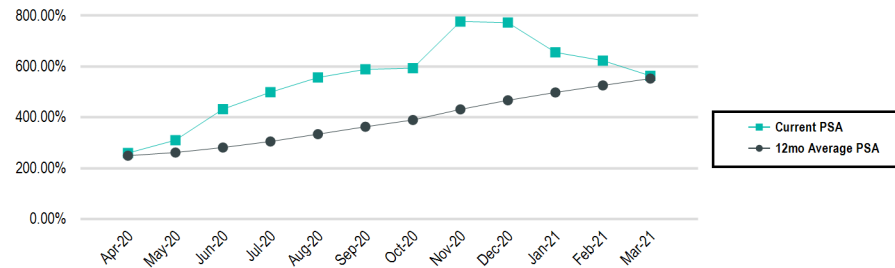
PSA

Current Month	563.535 %
3 Month Average	614.113 %
12 Month Average	552.659 %

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: 25-Mar-2021
10-Mar-2021 4:08:31 PM

Prepayment Rates

Group 2

SMM

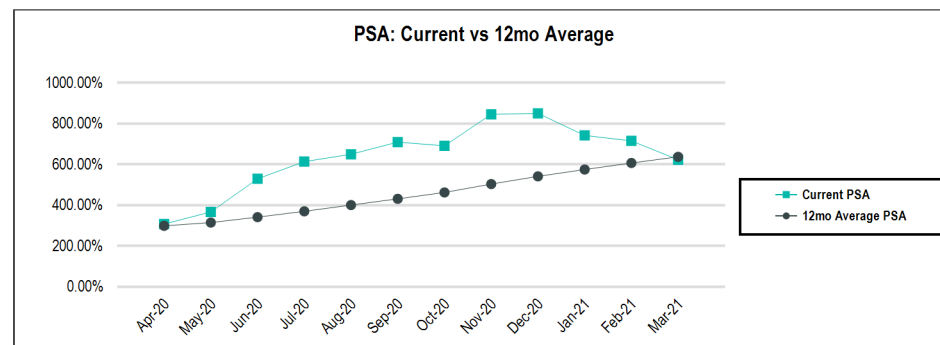
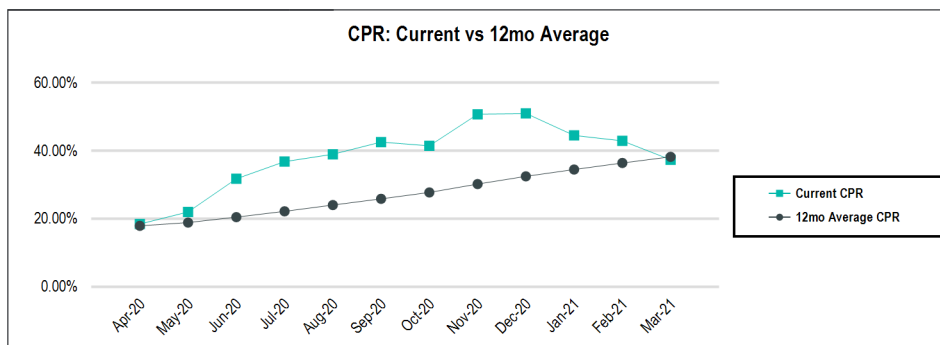
Current Month	3.827 %
3 Month Average	4.397 %
12 Month Average	4.021 %

CPR

Current Month	37.394 %
3 Month Average	41.629 %
12 Month Average	38.239 %

PSA

Current Month	623.237 %
3 Month Average	693.813 %
12 Month Average	637.317 %



Calculation Methodology:

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

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

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

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

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Supplemental Reporting

Business Day

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

Closing Date

means November 25, 2014.

Cut-off Date

means the close of business on September 30, 2014.

LIBOR Adjustment Date

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

Maturity Date

means the Payment Date in November 2024.

Record Date

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

Accrual Period

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