

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-May-2021
 10-May-2021 9:28:37 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	04/30/2021	0.00000 %	6,371,286,856.72	0.00	311,926,382.83	0.00	6,059,360,473.88	311,926,382.83	0.00
1M-1	30711XAS3	05/24/2021	1.60613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	04/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAT1	05/24/2021	4.40613 %	141,764,972.76	503,178.11	10,724,669.79	0.00	131,040,302.97	11,227,847.90	0.00
1M-2H	NA	04/30/2021	0.00000 %	7,557,665.76	0.00	571,745.39	0.00	6,985,920.37	571,745.39	0.00
1B-H	NA	04/30/2021	0.00000 %	88,477,973.95	0.00	0.00	(100,186.76)	88,578,160.71	0.00	36,976,539.29
2A-H	NA	04/30/2021	0.00000 %	3,041,874,030.81	0.00	162,252,224.98	0.00	2,879,621,805.84	162,252,224.98	0.00
2M-1	30711XAU8	05/24/2021	1.60613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	04/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAV6	05/24/2021	4.65613 %	17,609,323.68	66,048.55	5,977,956.04	0.00	11,631,367.64	6,044,004.59	0.00
2M-2H	NA	04/30/2021	0.00000 %	933,718.84	0.00	316,975.84	0.00	616,743.00	316,975.84	0.00
2B-H	NA	04/30/2021	0.00000 %	103,550,249.65	0.00	0.00	351,388.61	103,198,861.04	0.00	28,429,153.96
Totals				9,773,054,792.17	569,226.66	491,769,954.87	251,201.85	9,281,033,635.45	492,339,181.53	65,405,693.25

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
 All Record Dates are based upon the governing documents and logic set forth as of closing.

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	30,290,071,190.00	6,371,286,856.72	16,487,815.23	295,438,567.60	0.00	0.00	311,926,382.83	6,059,360,473.88	0.20004444	311,926,382.83
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	141,764,972.76	584,241.24	10,140,428.56	0.00	0.00	10,724,669.79	131,040,302.97	0.25127575	10,724,669.79
1M-2H	27,801,809.00	7,557,665.76	31,146.62	540,598.77	0.00	0.00	571,745.39	6,985,920.37	0.25127575	571,745.39
1B-H	125,554,700.00	88,477,973.95	0.00	0.00	0.00	(100,186.76)	(100,186.76)	88,578,160.71	0.70549458	0.00
2A-H	18,098,852,025.00	3,041,874,030.81	7,531,212.87	154,721,012.11	0.00	0.00	162,252,224.98	2,879,621,805.84	0.15910522	162,252,224.98
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	17,609,323.68	287,062.98	5,690,893.06	0.00	0.00	5,977,956.04	11,631,367.64	0.03101698	5,977,956.04
2M-2H	19,884,044.00	933,718.84	15,221.26	301,754.58	0.00	0.00	316,975.84	616,743.00	0.03101698	316,975.84
2B-H	131,628,015.00	103,550,249.65	0.00	0.00	0.00	351,388.61	351,388.61	103,198,861.04	0.78401897	0.00
Totals	50,192,676,912.00	9,773,054,792.17	24,936,700.20	466,833,254.68	0.00	251,201.85	492,021,156.72	9,281,033,635.45	0.18490812	491,769,954.87

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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	210.34241936	0.54433069	9.75364388	0.00000000	0.00000000	10.29797457	200.04444479	0.20004444	10.29797457
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	271.84079149	1.12030919	19.44473358	0.00000000	0.00000000	20.56504274	251.27574874	0.25127575	20.56504274
1M-2H	27,801,809.00	271.84079137	1.12030911	19.44473361	0.00000000	0.00000000	20.56504273	251.27574864	0.25127575	20.56504273
1B-H	125,554,700.00	704.69662984	0.00000000	0.00000000	0.00000000	(0.79795308)	(0.79795308)	705.49458292	0.70549458	0.00000000
2A-H	18,098,852,025.00	168.06999840	0.41611550	8.54866441	0.00000000	0.00000000	8.96477991	159.10521849	0.15910522	8.96477991
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	46.95819648	0.76550128	15.17571483	0.00000000	0.00000000	15.94121611	31.01698037	0.03101698	15.94121611
2M-2H	19,884,044.00	46.95819623	0.76550122	15.17571476	0.00000000	0.00000000	15.94121598	31.01698025	0.03101698	15.94121598
2B-H	131,628,015.00	786.68853017	0.00000000	0.00000000	0.00000000	2.66955792	2.66955792	784.01897225	0.78401897	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 %	6,371,286,856.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,059,360,473.88
1M-1	N/A	N/A	1.60613 %	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	04/26/21 - 05/24/21	29	4.40613 %	141,764,972.76	503,178.11	0.00	0.00	0.00	0.00	503,178.11	0.00	131,040,302.97
1M-2H	N/A	N/A	0.00000 %	7,557,665.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,985,920.37
1B-H	N/A	N/A	0.00000 %	88,477,973.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	88,578,160.71
2A-H	N/A	N/A	0.00000 %	3,041,874,030.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,879,621,805.84
2M-1	N/A	N/A	1.60613 %	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	04/26/21 - 05/24/21	29	4.65613 %	17,609,323.68	66,048.55	0.00	0.00	0.00	0.00	66,048.55	0.00	11,631,367.64
2M-2H	N/A	N/A	0.00000 %	933,718.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	616,743.00
2B-H	N/A	N/A	0.00000 %	103,550,249.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,198,861.04
Totals					569,226.66	0.00	0.00	0.00	0.00	569,226.66	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 %	210.34241936	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	200.04444479
1M-1	402,500,000.00	1.60613 %	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	4.40613 %	271.84079149	0.96486694	0.00000000	0.00000000	0.00000000	0.00000000	0.96486694	0.00000000	251.27574874
1M-2H	27,801,809.00	0.00000 %	271.84079137	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	251.27574864
1B-H	125,554,700.00	0.00000 %	704.69662984	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	705.49458292
2A-H	18,098,852,025.00	0.00000 %	168.06999840	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	159.10521849
2M-1	169,500,000.00	1.60613 %	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	4.65613 %	46.95819648	0.17612947	0.00000000	0.00000000	0.00000000	0.00000000	0.17612947	0.00000000	31.01698037
2M-2H	19,884,044.00	0.00000 %	46.95819623	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	31.01698025
2B-H	131,628,015.00	0.00000 %	786.68853017	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	784.01897225

(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	17,542,221.00
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(251,201.85)
Total Deposits	17,291,019.15
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	17,271,852.49
Total Withdrawals (Pool Distribution Amount)	17,291,019.15
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	0.106130%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	323,122,611.25
Total Principal Reduction Cumulative	25,102,709,950.04
Scheduled Principal Current	17,103,203.09
Scheduled Principal Cumulative	2,176,206,586.07
Unscheduled Principal Current	306,119,594.92
Unscheduled Principal Cumulative	22,889,526,824.68
Senior Reduction Amount	311,926,382.83
Subordinate Reduction Amount	11,296,415.18
Calculated Recovery Principal Amount	9,266,517.29
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	100,186.76
Group 2	
Total Principal Reduction Current	168,898,545.47
Total Principal Reduction Cumulative	15,808,933,326.49
Scheduled Principal Current	7,833,497.11
Scheduled Principal Cumulative	1,184,500,580.11
Unscheduled Principal Current	160,713,659.75
Unscheduled Principal Cumulative	14,596,003,592.42
Senior Reduction Amount	162,252,224.98
Subordinate Reduction Amount	6,294,931.88
Calculated Recovery Principal Amount	5,418,140.02
Calculated Tranche Write-Down Amount	351,388.61
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	146212
Period Beginning Loan Count	43024
Period Reference Pool Removal Loan Count	1747
Period Ending Loan Count	41317

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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	6,285,964,858.54
Period PIF Loan Count Current	1695
PIF Loan Count Cumulative	102934
Period PIF Loan UPB Current	296,793,474.17
PIF Loan UPB Cumulative	21,796,812,459.22
Period Partial Prepayment Amount	1,156,783.61
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	52
D180 Credit Event Loan Count Cumulative	1808
D180 Credit Event Actual Balance Curr	9,166,330.53
D180 Credit Event Actual Balance Cum	340,675,996.58
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	52
Reversed Credit Event Loan Count Cumulative	322
Reversed Credit Event Amount Current	9,667,264.34
Reversed Credit Event Amount Cumulative	66,819,545.75
Credit Event Amount Current	9,166,330.53
Credit Event Amount Cumulative	341,826,074.21
Total Active Modified Loan Count	228
Total Active Modified Loan UPB	35,131,527.09
Group 2	
At Issuance Loan Count	88416
Period Beginning Loan Count	20583
Period Reference Pool Removal Loan Count	935
Period Ending Loan Count	19665
UPB at Origination	19,272,882,000.00
UPB at Issuance	18,804,002,104.35
UPB Actual Current	2,995,068,777.86

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	900
PIF Loan Count Cumulative	67421
Period PIF Loan UPB Current	156,011,883.89
PIF Loan UPB Cumulative	14,150,778,358.36
Period Partial Prepayment Amount	(173,796.35)
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	35
D180 Credit Event Loan Count Cumulative	1253
D180 Credit Event Actual Balance Curr	5,770,984.47
D180 Credit Event Actual Balance Cum	233,827,076.09
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	23
Reversed Credit Event Loan Count Cumulative	181
Reversed Credit Event Amount Current	4,014,041.32
Reversed Credit Event Amount Cumulative	34,905,323.63
Credit Event Amount Current	5,770,984.47
Credit Event Amount Cumulative	236,165,781.37
Total Active Modified Loan Count	212
Total Active Modified Loan UPB	37,974,433.28
Structural Reporting	
Group 1	
Senior Percentage	96.401915%
Subordinate Percentage	3.598085%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 2%]	0.001596%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.089011%
Prior Cum Net Credit Event Percentage	1.090607%
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	96.141133%
Subordinate Percentage	3.858867%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.009344%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.255934%
Prior Cum Net Credit Event Percentage	1.246590%
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 %	3.600000 %	3.600000 %
1M-1	0.00	0.00	2.150000 %	3.600000 %	3.600000 %
1M-1H	0.00	0.00	2.150000 %	3.600000 %	3.600000 %
1M-2	0.00	0.00	0.400000 %	1.340000 %	1.410000 %
1M-2H	0.00	0.00	0.400000 %	1.340000 %	1.410000 %
1B-H	0.00	100,186.76	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	3.860000 %	3.850000 %
2M-1	0.00	0.00	2.800000 %	3.860000 %	3.850000 %
2M-1H	0.00	0.00	2.800000 %	3.860000 %	3.850000 %
2M-2	0.00	0.00	0.700000 %	3.270000 %	3.450000 %
2M-2H	0.00	0.00	0.700000 %	3.270000 %	3.450000 %
2B-H	351,388.61	0.00	0.000000 %	0.000000 %	0.000000 %

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8480 Stagecoach Circle
Frederick, MD 21701-4747
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Connecticut Avenue Securities

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	442	67,020,438.94	0.724804 %	0.722123 %
60 Days	159	26,172,331.23	0.260733 %	0.281998 %
90 Days	100	18,345,882.02	0.163983 %	0.197671 %
120 Days	111	18,860,628.54	0.182021 %	0.203217 %
150 Days	74	11,790,111.64	0.121347 %	0.127034 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	886	142,189,392.37	1.452888 %	1.532043 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	282	42,698,943.47	0.682528 %	0.679274 %
60 Days	97	16,536,583.09	0.234770 %	0.263072 %
90 Days	66	10,915,721.69	0.159741 %	0.173652 %
120 Days	64	11,410,009.13	0.154900 %	0.181516 %
150 Days	52	7,963,155.18	0.125856 %	0.126682 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	561	89,524,412.56	1.357795 %	1.424195 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	160	24,321,495.47	0.813628 %	0.812051 %
60 Days	62	9,635,748.14	0.315281 %	0.321720 %
90 Days	34	7,430,160.33	0.172896 %	0.248080 %
120 Days	47	7,450,619.41	0.239003 %	0.248763 %
150 Days	22	3,826,956.46	0.111874 %	0.127775 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	325	52,664,979.81	1.652682 %	1.758390 %

Connecticut Avenue Securities

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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	64	10,977,750.84	1,470,982.05	0.023 %	40	8,121,678.54	(1,571,168.81)	(0.025 %)	104	19,099,429.38	(100,186.76)	(0.002 %)
Group 2	41	6,766,868.83	954,728.84	0.032 %	17	3,138,215.29	(603,340.23)	(0.020 %)	58	9,905,084.12	351,388.61	0.012 %
Total	105	17,744,619.67	2,425,710.89	0.026 %	57	11,259,893.83	(2,174,509.04)	(0.023 %)	162	29,004,513.50	251,201.85	0.003 %

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	0026957159	455,000.00	3.625 %	CA	70.00	360	399,230.56	Active	(78,110.59)	(22,591.28)
Group 1	0026957375	105,000.00	3.750 %	MD	75.00	360	73,367.87	Active	(15,228.53)	(4,404.43)
Group 1	0026959623	247,000.00	4.875 %	WA	75.00	360	226,004.20	Active	(42,845.69)	(12,391.91)
Group 1	0026961088	272,000.00	0.000 %	AL	80.00	360	232,463.06	04/30/2021	46,492.61	46,492.61
Group 1	0026964312	386,000.00	0.000 %	AZ	80.00	360	341,402.01	04/30/2021	68,280.40	68,280.40
Group 1	0026965076	417,000.00	0.000 %	CA	72.00	360	362,840.82	04/30/2021	72,568.16	72,568.16
Group 1	0026966142	408,000.00	3.990 %	CA	75.00	360	346,737.63	Active	(67,749.92)	0.00
Group 1	0026967110	280,000.00	0.000 %	MD	80.00	360	243,009.31	04/30/2021	48,601.86	48,601.86
Group 1	0026968163	249,000.00	0.000 %	OH	80.00	360	217,568.73	04/30/2021	43,513.75	43,513.75
Group 1	0026968270	87,000.00	4.125 %	TX	80.00	360	78,997.05	Active	(15,095.33)	0.00
Group 1	0026970686	106,000.00	4.750 %	NC	80.00	360	80,539.30	Active	(15,652.38)	0.00
Group 1	0026971644	114,000.00	4.750 %	NE	75.00	360	105,210.82	Active	(20,070.62)	0.00
Group 1	0026971936	124,000.00	4.375 %	GA	80.00	360	108,223.19	Active	(21,146.94)	(6,116.16)
Group 1	0026974062	32,000.00	0.000 %	NY	80.00	360	27,059.57	04/30/2021	5,411.91	5,411.91
Group 1	0026974606	173,000.00	4.625 %	AZ	75.00	360	159,345.56	Active	(30,468.05)	(15,234.03)
Group 1	0026979129	626,000.00	0.000 %	VA	70.00	360	540,807.59	04/30/2021	108,161.52	108,161.52
Group 1	0026980523	172,000.00	0.000 %	DE	80.00	360	146,372.84	04/30/2021	29,274.57	29,274.57
Group 1	0026983125	60,000.00	0.000 %	KS	74.00	360	51,984.20	04/30/2021	10,396.84	10,396.84
Group 1	0026983331	37,000.00	4.750 %	FL	69.00	360	28,627.64	Active	(5,882.69)	0.00
Group 1	0026983749	143,000.00	0.000 %	AR	80.00	360	125,264.09	04/30/2021	25,052.82	25,052.82

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Distribution Date: 25-May-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	0026983932	105,000.00	0.000 %	PA	71.00	360	90,619.08	11/30/2020	(18,123.82)	(5,241.81)
Group 1	0026987039	222,000.00	0.000 %	KY	80.00	360	189,655.25	04/30/2021	37,931.05	37,931.05
Group 1	0026989670	153,000.00	%	CO	65.00	360	132,189.26	10/31/2020	(26,437.85)	(13,218.92)
Group 1	0026990156	176,000.00	4.500 %	WA	75.00	360	161,699.54	Active	(30,921.13)	(15,460.57)
Group 1	0026993744	101,000.00	0.000 %	FL	75.00	360	86,483.44	11/30/2020	(17,296.69)	(5,002.58)
Group 1	0026993904	112,000.00	4.500 %	PR	80.00	360	101,964.72	Active	(19,693.57)	(5,695.81)
Group 1	0026997974	142,000.00	0.000 %	MA	75.00	360	128,831.21	04/30/2021	25,766.24	25,766.24
Group 1	0026997988	297,000.00	5.000 %	CO	75.00	360	264,506.15	Active	(54,014.62)	(15,622.21)
Group 1	0026997999	144,000.00	0.000 %	NY	80.00	360	126,239.67	04/30/2021	25,247.93	25,247.93
Group 1	0026998265	87,000.00	0.000 %	IL	80.00	360	77,056.18	04/30/2021	15,411.24	15,411.24
Group 1	0027001219	331,000.00	0.000 %	CA	75.00	360	291,952.93	09/30/2020	(58,390.59)	(29,195.30)
Group 1	0027002894	72,000.00	0.000 %	VA	80.00	360	64,705.91	04/30/2021	12,941.18	12,941.18
Group 1	0027004705	58,000.00	0.000 %	PA	65.00	360	49,791.25	04/30/2021	9,958.25	9,958.25
Group 1	0027004753	64,000.00	0.000 %	IL	75.00	360	55,527.16	11/30/2020	(11,105.43)	(3,211.93)
Group 1	0027006429	175,000.00	4.500 %	MN	80.00	360	161,674.25	Active	(30,839.64)	(8,919.49)
Group 1	0027008027	370,000.00	0.000 %	TX	80.00	360	320,905.26	04/30/2021	64,181.05	64,181.05
Group 1	0027009464	444,000.00	0.000 %	WA	80.00	360	382,947.70	04/30/2021	76,589.54	76,589.54
Group 1	0027009939	152,000.00	0.000 %	TX	80.00	360	130,422.39	04/30/2021	26,084.48	26,084.48
Group 1	0027010753	176,000.00	5.125 %	AK	80.00	360	155,706.66	Active	(29,930.95)	0.00
Group 1	0027013751	95,000.00	%	FL	76.00	360	80,529.11	10/31/2020	(16,105.82)	(8,052.91)
Group 1	0027015058	192,000.00	0.000 %	WV	80.00	360	167,093.47	04/30/2021	33,418.69	33,418.69
Group 1	0027015293	32,000.00	0.000 %	NE	80.00	360	27,266.12	04/30/2021	5,453.22	5,453.22
Group 1	0027016198	60,000.00	0.000 %	MI	80.00	360	53,416.11	04/30/2021	10,683.22	10,683.22
Group 1	0027018397	400,000.00	0.000 %	CA	80.00	360	349,750.20	04/30/2021	69,950.04	69,950.04
Group 1	0027020085	174,000.00	0.000 %	MD	75.00	360	152,141.77	04/30/2021	30,428.35	30,428.35
Group 1	0027020431	85,000.00	5.125 %	TX	75.00	360	74,462.52	Active	(15,234.05)	(7,617.03)
Group 1	0027021712	236,000.00	4.750 %	CA	75.00	360	223,556.97	Active	(41,749.17)	(20,874.58)
Group 1	0027024014	140,000.00	0.000 %	PA	74.00	360	122,975.98	04/30/2021	24,595.20	24,595.20
Group 1	0027024666	213,000.00	0.000 %	NY	74.00	360	183,133.77	04/30/2021	36,626.75	36,626.75
Group 1	0027024858	77,000.00	0.000 %	TX	75.00	360	67,368.98	04/30/2021	13,473.80	13,473.80
Group 1	0027025356	417,000.00	4.750 %	TN	63.00	360	350,357.65	Active	(68,870.55)	(19,918.86)
Group 1	0027025459	265,000.00	0.000 %	GA	69.00	360	230,939.06	11/30/2020	(46,187.81)	(13,358.52)
Group 1	0027025666	281,000.00	%	NY	75.00	360	249,352.31	10/31/2020	(49,870.46)	(24,935.23)

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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	0027029656	576,000.00	4.625 %	NY	80.00	360	548,371.92	Active	(102,133.38)	(51,066.69)
Group 1	0027029693	401,000.00	4.625 %	FL	75.00	360	369,328.78	Active	(71,178.77)	(35,589.38)
Group 1	0027033090	244,000.00	4.875 %	MD	70.00	360	211,369.57	Active	(42,961.99)	0.00
Group 1	0027034077	338,000.00	0.000 %	WI	80.00	360	296,675.95	04/30/2021	59,335.19	59,335.19
Group 1	0027034463	50,000.00	5.375 %	FL	70.00	360	48,967.34	Active	(9,059.97)	(4,529.98)
Group 1	0027034480	100,000.00	0.000 %	MI	80.00	360	83,983.62	04/30/2021	16,796.72	16,796.72
Group 1	0027038566	131,000.00	0.000 %	IA	80.00	360	113,400.03	04/30/2021	22,680.01	22,680.01
Group 1	0027040613	49,000.00	0.000 %	PA	70.00	360	34,281.92	04/30/2021	6,856.38	6,856.38
Group 1	0027043616	150,000.00	4.750 %	NY	75.00	360	150,881.79	Active	(26,609.93)	(13,304.96)
Group 1	0027043893	73,000.00	0.000 %	FL	73.00	360	59,171.88	04/30/2021	11,834.38	11,834.38
Group 1	0027044037	143,000.00	5.000 %	TX	80.00	360	133,922.31	Active	(25,351.70)	0.00
Group 1	0027044484	139,000.00	4.875 %	CA	80.00	360	124,776.03	Active	(24,396.04)	0.00
Group 1	0027045265	116,000.00	5.375 %	TX	75.00	360	98,097.57	Active	(20,032.42)	0.00
Group 1	0027046709	176,000.00	4.875 %	NJ	80.00	360	154,901.35	Active	(31,161.21)	0.00
Group 1	0027048059	179,000.00	4.750 %	NV	80.00	360	166,438.32	Active	(31,578.92)	(15,789.46)
Group 1	0027052346	70,000.00	4.625 %	IN	69.00	360	60,077.14	Active	(12,262.40)	0.00
Group 1	0027054254	653,000.00	4.625 %	NY	75.00	360	599,980.44	Active	(115,699.60)	(57,849.80)
Group 1	0027056843	68,000.00	0.000 %	NY	80.00	360	59,739.55	04/30/2021	11,947.91	11,947.91
Group 1	0027057697	276,000.00	4.500 %	LA	63.00	360	253,202.90	Active	(48,612.37)	(24,306.18)
Group 1	0027058391	121,000.00	0.000 %	OR	65.00	360	106,575.91	01/31/2021	(21,315.18)	0.00
Group 1	0027058408	470,000.00	0.000 %	HI	80.00	360	285,549.64	04/30/2021	57,109.93	57,109.93
Group 1	0027058724	410,000.00	4.875 %	CA	72.00	360	406,564.79	Active	(76,916.14)	(22,245.82)
Group 1	0027062810	101,000.00	0.000 %	FL	75.00	360	88,832.57	11/30/2020	(17,766.51)	(5,138.46)
Group 1	0027063525	390,000.00	5.125 %	CA	75.00	360	354,316.88	Active	(69,417.05)	(20,076.92)
Group 1	0027063874	280,000.00	3.500 %	WI	80.00	360	240,475.10	Active	(49,343.74)	0.00
Group 1	0027064866	417,000.00	0.000 %	CA	74.00	360	365,568.32	04/30/2021	73,113.66	73,113.66
Group 1	0027065816	120,000.00	0.000 %	KY	80.00	360	105,402.95	04/30/2021	21,080.59	21,080.59
Group 1	0027068721	316,000.00	0.000 %	FL	69.00	360	280,816.40	04/30/2021	56,163.28	56,163.28
Group 1	0027068795	120,000.00	0.000 %	MT	78.00	360	96,846.81	04/30/2021	19,369.36	19,369.36
Group 1	0027068892	150,000.00	0.000 %	NY	64.00	360	130,672.40	04/30/2021	26,134.48	26,134.48
Group 1	0027068993	126,000.00	0.000 %	TX	80.00	360	97,101.64	04/30/2021	19,420.33	19,420.33
Group 1	0027069237	311,000.00	0.000 %	CA	75.00	360	274,205.21	12/31/2020	(54,841.04)	0.00
Group 1	0027071947	70,000.00	0.000 %	TX	67.00	360	61,206.11	04/30/2021	12,241.22	12,241.22

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

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Group 1	0027072717	211,000.00	0.000 %	TX	80.00	360	186,896.74	04/30/2021	37,379.35	37,379.35
Group 1	0027077931	331,000.00	4.500 %	AZ	79.00	360	297,354.65	Active	(57,879.41)	0.00
Group 1	0027082093	411,000.00	0.000 %	MA	68.00	360	319,861.35	04/30/2021	63,972.27	63,972.27
Group 1	0027084495	228,000.00	5.125 %	MO	80.00	360	205,073.05	Active	(39,955.21)	(11,555.92)
Group 1	0027085449	127,000.00	0.000 %	MN	64.00	360	110,054.09	04/30/2021	22,010.82	22,010.82
Group 1	0027090646	371,000.00	0.000 %	NY	75.00	360	321,317.38	04/30/2021	64,263.48	64,263.48
Group 1	0027090806	84,000.00	5.250 %	NE	70.00	360	80,358.76	Active	(15,156.73)	(7,578.37)
Group 1	0027092533	141,000.00	0.000 %	PA	68.00	360	122,432.33	04/30/2021	24,486.47	24,486.47
Group 1	0027093381	90,000.00	5.250 %	FL	80.00	360	84,009.38	Active	(16,008.36)	0.00
Group 1	0027094786	308,000.00	0.000 %	OK	80.00	360	270,193.93	04/30/2021	54,038.79	54,038.79
Group 1	0027095122	119,000.00	0.000 %	TX	74.00	360	104,136.61	04/30/2021	20,827.32	20,827.32
Group 1	0027095501	173,000.00	4.375 %	PA	80.00	360	159,624.19	Active	(30,438.72)	(8,803.54)
Group 1	0027096179	417,000.00	0.000 %	VA	71.00	360	363,427.28	04/30/2021	72,685.46	72,685.46
Group 1	0027097160	104,000.00	0.000 %	MD	69.00	360	95,392.96	04/30/2021	19,078.59	19,078.59
Group 1	0027098297	141,000.00	0.000 %	MN	80.00	360	124,214.27	12/31/2020	(24,842.85)	0.00
Group 1	0027098759	289,000.00	5.000 %	NY	72.00	360	273,374.00	Active	(51,510.33)	(25,755.17)
Group 1	0027101638	291,000.00	0.000 %	CA	75.00	360	256,414.35	04/30/2021	51,282.87	51,282.87
Group 1	0027105029	73,000.00	0.000 %	TX	75.00	360	63,312.85	04/30/2021	12,662.57	12,662.57
Group 2	0026866614	304,000.00	0.000 %	NY	95.00	360	259,906.92	04/30/2021	51,981.38	51,981.38
Group 2	0026867232	286,000.00	4.875 %	TX	97.00	360	269,372.53	Active	(50,492.04)	0.00
Group 2	0026868435	279,000.00	0.000 %	FL	90.00	360	249,557.36	12/31/2020	(49,911.47)	0.00
Group 2	0026869519	89,000.00	0.000 %	FL	90.00	360	76,112.81	04/30/2021	15,222.56	15,222.56
Group 2	0026869971	261,000.00	0.000 %	MA	95.00	360	225,623.94	04/30/2021	45,124.79	45,124.79
Group 2	0026870546	188,000.00	0.000 %	CA	84.00	360	160,221.23	04/30/2021	32,044.25	32,044.25
Group 2	0026871987	175,000.00	0.000 %	IL	90.00	360	153,449.17	04/30/2021	30,689.83	30,689.83
Group 2	0026878186	254,000.00	0.000 %	TX	95.00	360	223,889.75	04/30/2021	44,777.95	44,777.95
Group 2	0026882177	105,000.00	0.000 %	IN	93.00	360	92,250.60	04/30/2021	18,450.12	18,450.12
Group 2	0026883281	153,000.00	4.625 %	PA	90.00	360	135,906.90	Active	(26,863.76)	0.00
Group 2	0026884755	200,000.00	0.000 %	LA	95.00	360	175,707.37	04/30/2021	35,141.47	35,141.47
Group 2	0026886044	251,000.00	4.780 %	TX	95.00	360	236,830.37	Active	(44,400.23)	(16,726.66)
Group 2	0026886336	144,000.00	5.000 %	NV	90.00	360	131,583.75	Active	(25,555.94)	0.00
Group 2	0026886993	375,000.00	0.000 %	TN	95.00	360	328,312.55	04/30/2021	65,662.51	65,662.51
Group 2	0026887295	359,000.00	0.000 %	FL	90.00	360	293,306.61	04/30/2021	58,661.32	58,661.32

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-May-2021
10-May-2021 9:28:38 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	0026888479	109,000.00	0.000 %	MN	95.00	360	94,979.39	04/30/2021	18,995.88	18,995.88
Group 2	0026888579	109,000.00	0.000 %	FL	85.00	360	101,903.83	04/30/2021	20,380.77	20,380.77
Group 2	0026888979	104,000.00	0.000 %	GA	95.00	360	84,673.89	12/31/2020	(16,934.78)	0.00
Group 2	0026892418	81,000.00	0.000 %	IN	95.00	360	70,069.62	04/30/2021	14,013.92	14,013.92
Group 2	0026899577	149,000.00	4.875 %	AZ	90.00	360	121,030.75	Active	(24,001.33)	(9,041.89)
Group 2	0026904358	123,000.00	0.000 %	TX	95.00	360	108,029.03	04/30/2021	21,605.81	21,605.81
Group 2	0026904879	105,000.00	4.875 %	CA	95.00	360	98,270.00	Active	(18,582.13)	(7,000.35)
Group 2	0026904949	188,000.00	5.000 %	PR	97.00	360	176,504.85	Active	(33,786.79)	(12,728.32)
Group 2	0026906482	193,000.00	0.000 %	TN	89.00	360	170,042.42	04/30/2021	34,008.48	34,008.48
Group 2	0026907818	111,000.00	0.000 %	TX	95.00	360	99,062.66	04/30/2021	19,812.53	19,812.53
Group 2	0026913335	247,000.00	0.000 %	FL	95.00	360	214,055.54	04/30/2021	42,811.11	42,811.11
Group 2	0026914081	152,000.00	0.000 %	TX	95.00	360	131,193.64	04/30/2021	26,238.73	26,238.73
Group 2	0026914677	290,000.00	0.000 %	NV	95.00	360	255,548.02	04/30/2021	51,109.60	51,109.60
Group 2	0026916710	83,000.00	0.000 %	TX	95.00	360	73,337.97	04/30/2021	14,667.59	14,667.59
Group 2	0026917868	294,000.00	4.875 %	NY	95.00	360	281,612.32	Active	(54,401.37)	(20,494.34)
Group 2	0026919817	77,000.00	4.875 %	FL	90.00	360	75,125.49	Active	(14,257.62)	0.00
Group 2	0026920361	167,000.00	4.375 %	PR	97.00	360	152,513.58	Active	(29,657.14)	(11,172.58)
Group 2	0026920434	212,000.00	0.000 %	TX	95.00	360	176,822.49	04/30/2021	35,364.50	35,364.50
Group 2	0026921804	200,000.00	4.375 %	TN	95.00	360	184,174.30	Active	(35,286.84)	0.00
Group 2	0026927263	167,000.00	0.000 %	NE	95.00	360	137,955.14	11/30/2020	(27,591.03)	0.00
Group 2	0026927758	129,000.00	0.000 %	VA	93.00	360	112,112.17	04/30/2021	22,422.43	22,422.43
Group 2	0026927815	208,000.00	0.000 %	TX	90.00	360	181,327.67	04/30/2021	36,265.53	36,265.53
Group 2	0026928293	140,000.00	0.000 %	FL	97.00	360	126,913.27	04/30/2021	25,382.65	25,382.65
Group 2	0026931888	159,000.00	0.000 %	NV	97.00	360	140,428.39	12/31/2020	(28,085.68)	0.00
Group 2	0026931995	128,000.00	0.000 %	FL	90.00	360	110,893.97	04/30/2021	22,178.79	22,178.79
Group 2	0026932705	199,000.00	0.000 %	MI	95.00	360	182,483.42	04/30/2021	36,496.68	36,496.68
Group 2	0026932769	261,000.00	0.000 %	FL	90.00	360	219,556.46	11/30/2020	(43,911.29)	0.00
Group 2	0026934259	185,000.00	0.000 %	RI	95.00	360	165,168.96	11/30/2020	(33,033.79)	0.00
Group 2	0026938602	190,000.00	0.000 %	TX	95.00	360	171,220.45	04/30/2021	34,244.09	34,244.09
Group 2	0026939926	227,000.00	0.000 %	ND	95.00	360	199,301.78	04/30/2021	39,860.36	39,860.36
Group 2	0026940840	95,000.00	0.000 %	PR	95.00	360	83,585.08	04/30/2021	16,717.02	16,717.02
Group 2	0026944211	254,000.00	4.625 %	GA	85.00	360	220,740.25	Active	(42,048.67)	0.00
Group 2	0026945230	408,000.00	0.000 %	CA	85.00	360	361,017.54	04/30/2021	72,203.51	72,203.51

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-May-2021
10-May-2021 9:28:38 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	0026945693	208,000.00	0.000 %	TX	97.00	360	181,061.73	04/30/2021	36,212.35	36,212.35
Group 2	0026946698	92,000.00	0.000 %	WI	97.00	360	80,575.13	04/30/2021	16,115.03	16,115.03
Group 2	0026947765	126,000.00	5.125 %	IL	95.00	360	110,831.14	Active	(22,441.99)	(11,220.99)
Group 2	0026948254	161,000.00	0.000 %	PA	95.00	360	139,628.94	04/30/2021	28,216.96	28,216.96
Group 2	0026950012	198,000.00	4.500 %	NM	91.00	360	178,961.53	Active	(34,868.55)	0.00
Group 2	0026952563	329,000.00	4.125 %	TX	87.00	360	306,196.52	Active	(57,762.33)	(21,760.50)
Group 2	0026954634	247,000.00	4.625 %	VT	97.00	360	227,124.72	Active	(43,674.44)	(16,453.24)
Group 2	0026955083	257,000.00	4.375 %	IA	95.00	360	231,436.29	Active	(45,259.06)	0.00
Group 2	0026955926	185,000.00	0.000 %	VA	95.00	360	163,035.16	04/30/2021	32,607.03	32,607.03
Group 2	0026956466	223,000.00	0.000 %	IL	95.00	360	192,546.76	04/30/2021	38,509.35	38,509.35

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



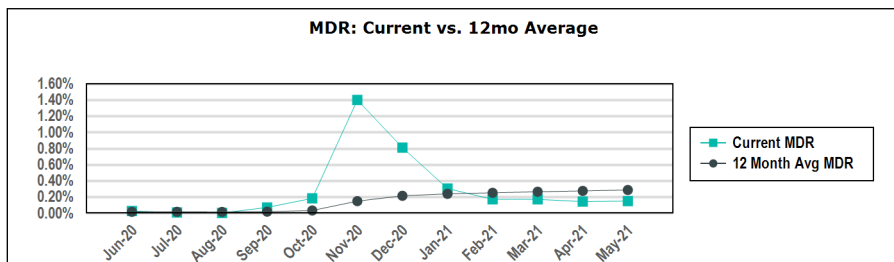
Distribution Date: 25-May-2021
10-May-2021 9:28:38 PM

Realized Loss Report - Collateral

Summary

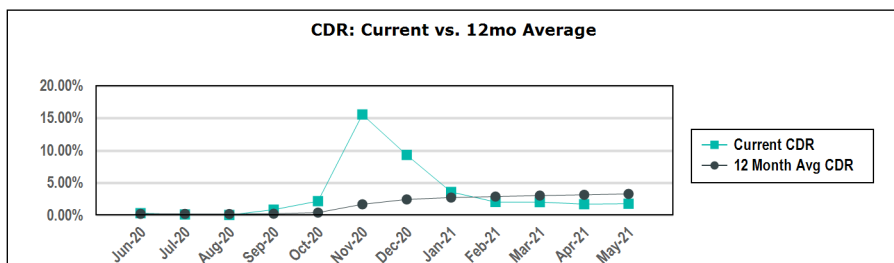
MDR

Current Month 0.153 %
3 Month Average 0.158 %
12 Month Average 0.290 %



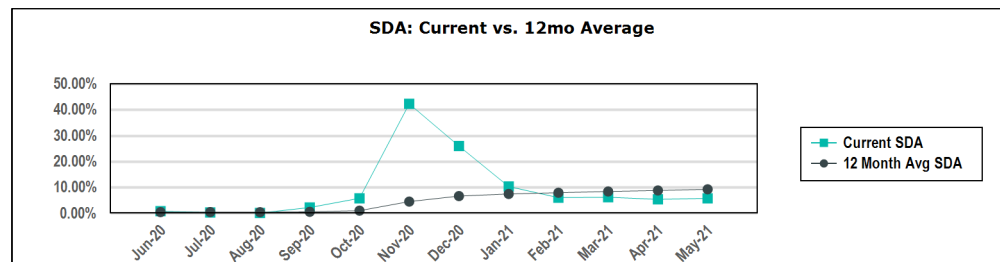
CDR

Current Month 1.819 %
3 Month Average 1.877 %
12 Month Average 3.330 %



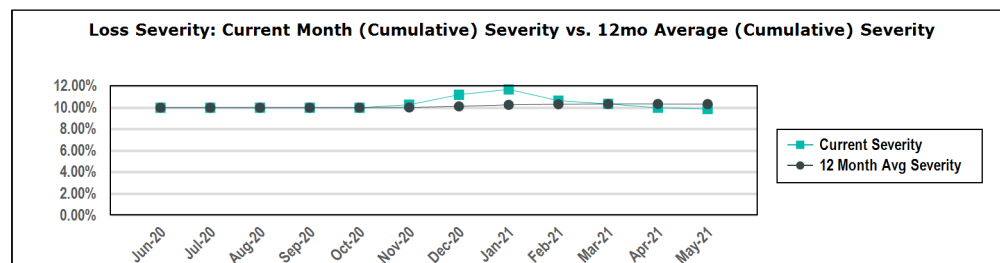
SDA

Current Month 5.840 %
3 Month Average 5.846 %
12 Month Average 9.335 %



Loss Severity

Current Month (Cumulative) 9.883 %
3 Month Average (Cumulative) 10.076 %
12 Month Average (Cumulative) 10.338 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



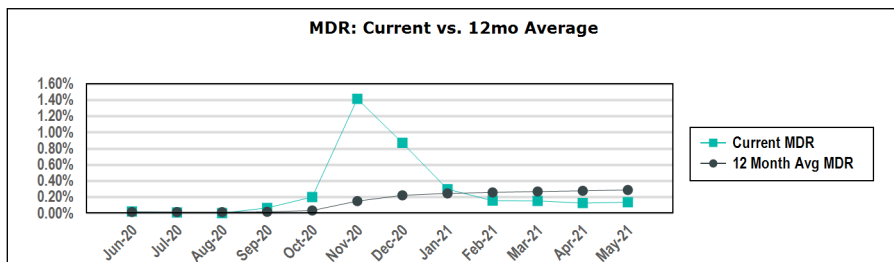
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Realized Loss Report - Collateral

Group 1

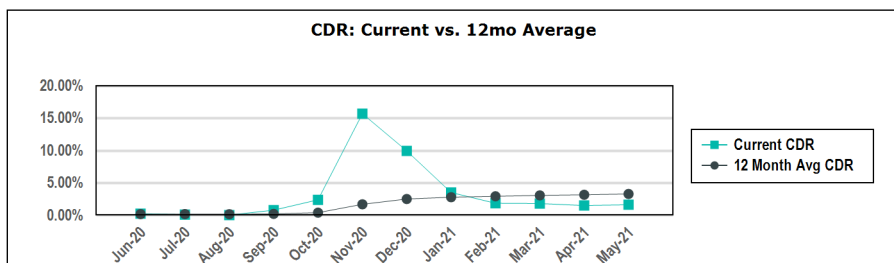
MDR

Current Month 0.139 %
 3 Month Average 0.141 %
 12 Month Average 0.290 %



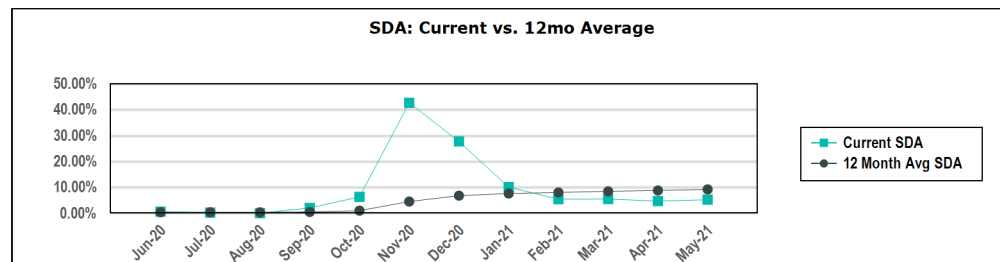
CDR

Current Month 1.652 %
 3 Month Average 1.674 %
 12 Month Average 3.322 %



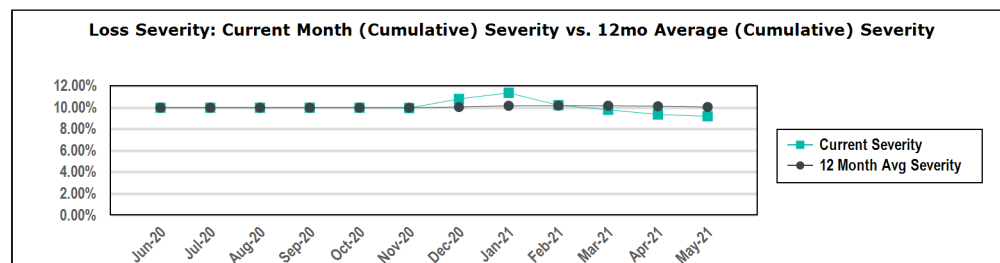
SDA

Current Month 5.306 %
 3 Month Average 5.217 %
 12 Month Average 9.298 %



Loss Severity

Current Month (Cumulative) 9.198 %
 3 Month Average (Cumulative) 9.460 %
 12 Month Average (Cumulative) 10.063 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



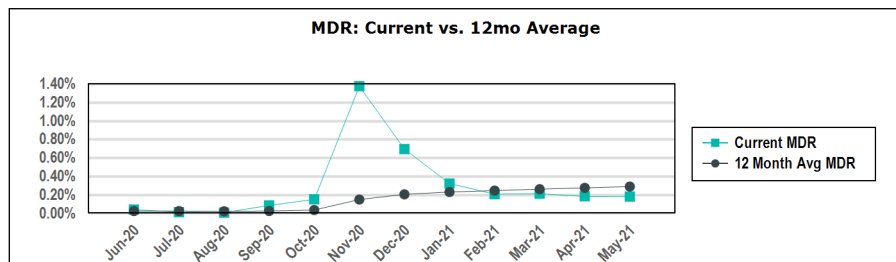
Distribution Date: 25-May-2021
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Realized Loss Report - Collateral

Group 2

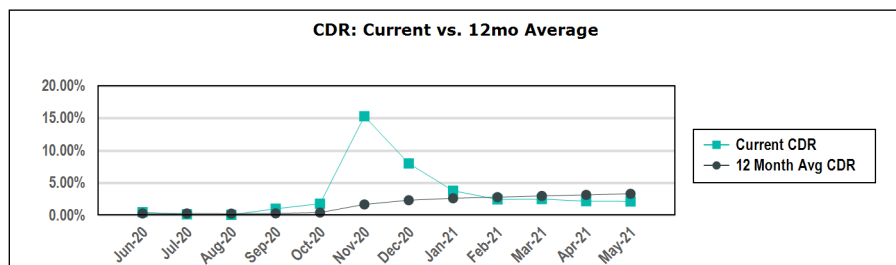
MDR

Current Month 0.182 %
3 Month Average 0.194 %
12 Month Average 0.291 %



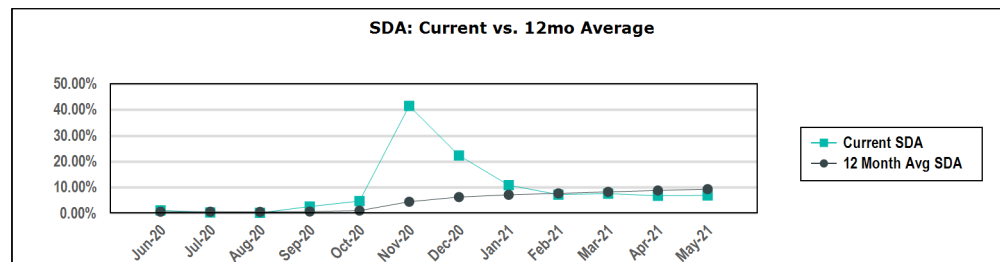
CDR

Current Month 2.166 %
3 Month Average 2.299 %
12 Month Average 3.348 %



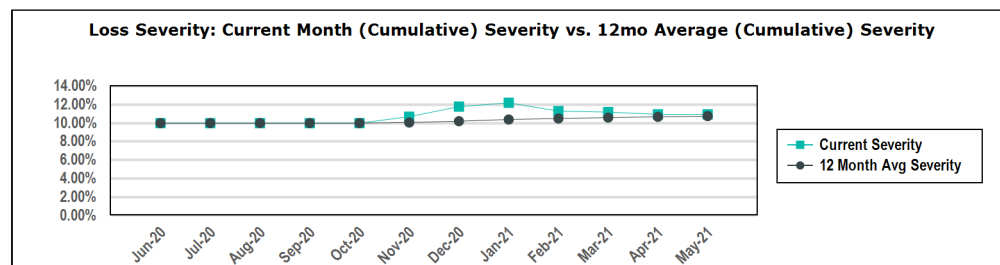
SDA

Current Month 6.949 %
3 Month Average 7.150 %
12 Month Average 9.414 %



Loss Severity

Current Month (Cumulative) 10.942 %
3 Month Average (Cumulative) 11.025 %
12 Month Average (Cumulative) 10.753 %



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-May-2021
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Prepayment Rates

Summary

SMM

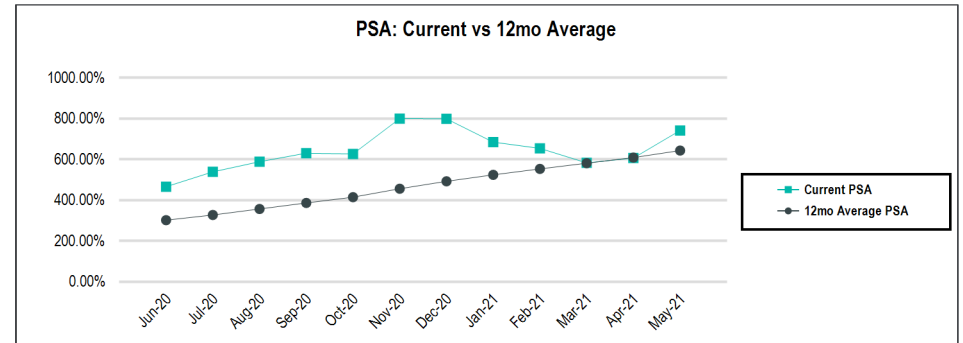
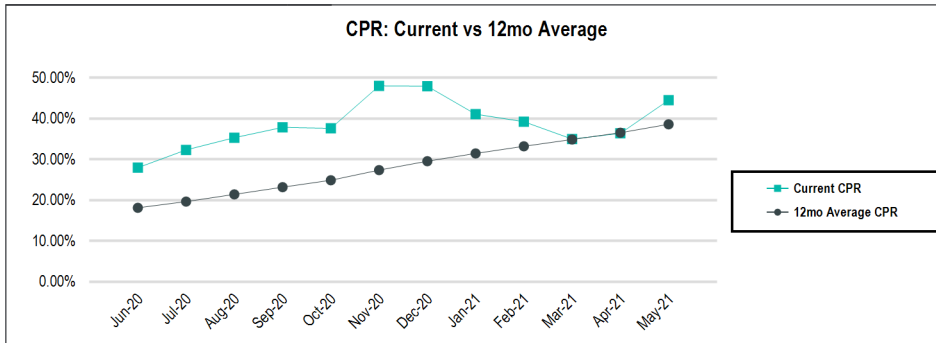
Current Month 4.792 %
3 Month Average 4.007 %
12 Month Average 4.019 %

CPR

Current Month 44.524 %
3 Month Average 38.644 %
12 Month Average 38.619 %

PSA

Current Month 742.063 %
3 Month Average 644.069 %
12 Month Average 643.643 %



Group 1

SMM

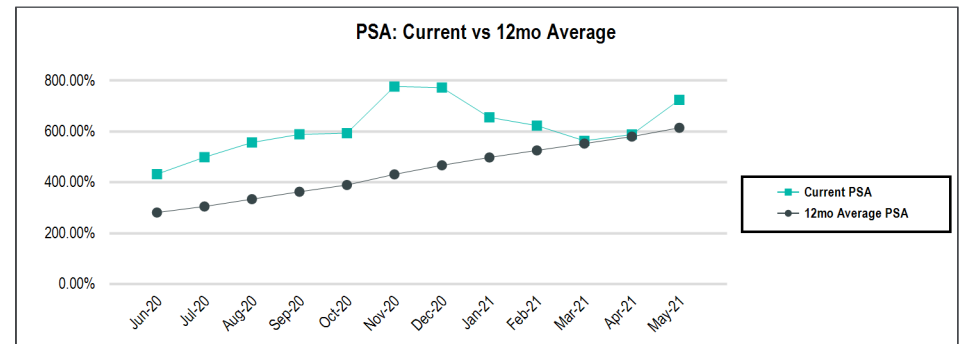
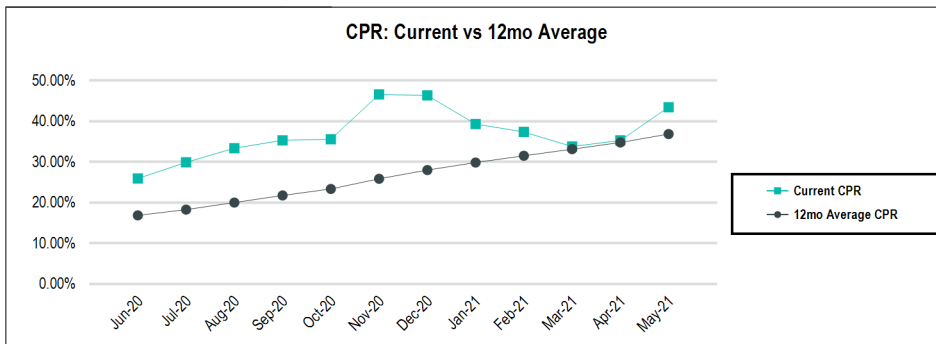
Current Month 4.642 %
3 Month Average 3.862 %
12 Month Average 3.795 %

CPR

Current Month 43.471 %
3 Month Average 37.529 %
12 Month Average 36.875 %

PSA

Current Month 724.521 %
3 Month Average 625.475 %
12 Month Average 614.582 %



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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 25-May-2021
10-May-2021 9:28:41 PM

Prepayment Rates

Group 2

SMM

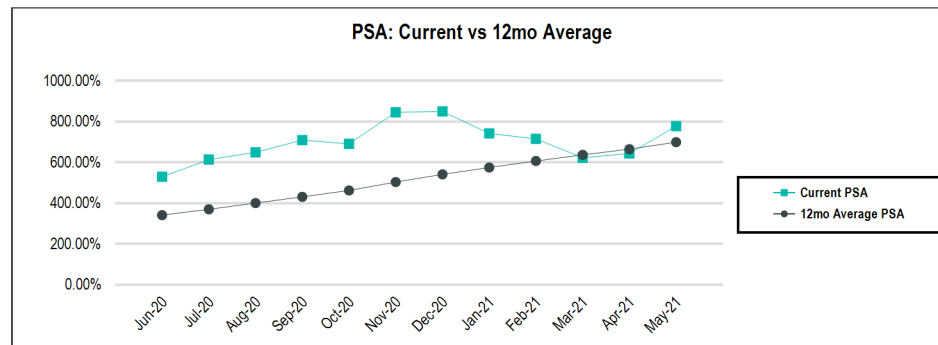
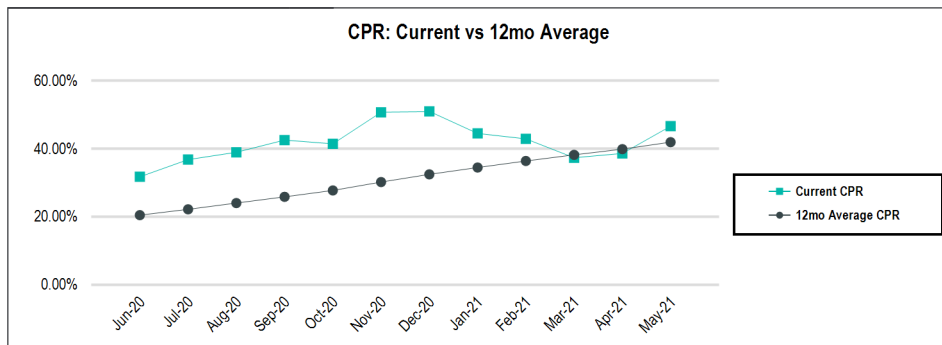
Current Month	5.103 %
3 Month Average	4.307 %
12 Month Average	4.467 %

CPR

Current Month	46.664 %
3 Month Average	40.905 %
12 Month Average	41.974 %

PSA

Current Month	777.741 %
3 Month Average	681.755 %
12 Month Average	699.559 %



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Supplemental Reporting

Business Day

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

Closing Date

means November 25, 2014.

Cut-off Date

means the close of business on September 30, 2014.

LIBOR Adjustment Date

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

Maturity Date

means the Payment Date in November 2024.

Record Date

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

Accrual Period

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