

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: 27-Sep-2021
08-Sep-2021 11:44:13 AM

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	08/31/2021	0.00000 %	5,406,324,942.79	0.00	164,061,309.37	0.00	5,242,263,633.41	164,061,309.37	0.00
1M-1	30711XAS3	09/24/2021	1.58438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	08/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAT1	09/24/2021	4.38438 %	108,463,963.00	435,918.29	5,827,374.99	0.00	102,636,588.01	6,263,293.28	0.00
1M-2H	NA	08/31/2021	0.00000 %	5,782,347.81	0.00	310,664.56	0.00	5,471,683.25	310,664.56	0.00
1B-H	NA	08/31/2021	0.00000 %	94,761,918.48	0.00	0.00	(1,179,179.80)	95,941,098.28	0.00	29,613,601.72
2A-H	NA	08/31/2021	0.00000 %	2,539,499,370.14	0.00	100,083,213.28	0.00	2,439,416,156.87	100,083,213.28	0.00
2M-1	30711XAU8	09/24/2021	1.58438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	08/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAV6	09/24/2021	4.63438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	08/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	NA	08/31/2021	0.00000 %	105,134,078.49	0.00	4,049,366.32	(782,052.25)	101,866,764.42	4,049,366.32	24,675,258.29
Totals				8,259,966,620.71	435,918.29	274,331,928.52	(1,961,232.05)	7,987,595,924.24	274,767,846.81	54,288,860.01

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.

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: 27-Sep-2021
08-Sep-2021 11:44:13 AM

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	5,406,324,942.79	13,921,439.27	150,139,870.10	0.00	0.00	164,061,309.37	5,242,263,633.41	0.17306871	164,061,309.37
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	108,463,963.00	510,962.07	5,316,412.92	0.00	0.00	5,827,374.99	102,636,588.01	0.19681033	5,827,374.99
1M-2H	27,801,809.00	5,782,347.81	27,240.02	283,424.54	0.00	0.00	310,664.56	5,471,683.25	0.19681033	310,664.56
1B-H	125,554,700.00	94,761,918.48	0.00	0.00	0.00	(1,179,179.80)	(1,179,179.80)	95,941,098.28	0.76413785	0.00
2A-H	18,098,852,025.00	2,539,499,370.14	6,249,620.70	93,833,592.58	0.00	0.00	100,083,213.28	2,439,416,156.87	0.13478292	100,083,213.28
2M-1	169,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	9,138,020.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	375,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2H	19,884,044.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-H	131,628,015.00	105,134,078.49	258,731.36	3,790,634.96	0.00	(782,052.25)	3,267,314.07	101,866,764.42	0.77389881	4,049,366.32
Totals	50,192,676,912.00	8,259,966,620.71	20,967,993.42	253,363,935.10	0.00	(1,961,232.05)	272,370,696.47	7,987,595,924.24	0.15913867	274,331,928.52

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: 27-Sep-2021
08-Sep-2021 11:44:13 AM

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	178.48505238	0.45960405	4.95673546	0.00000000	0.00000000	5.41633951	173.06871286	0.17306871	5.41633951
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	207.98458869	0.97979304	10.19446389	0.00000000	0.00000000	11.17425693	196.81033175	0.19681033	11.17425693
1M-2H	27,801,809.00	207.98458870	0.97979308	10.19446396	0.00000000	0.00000000	11.17425704	196.81033166	0.19681033	11.17425704
1B-H	125,554,700.00	754.74608661	0.00000000	0.00000000	0.00000000	(9.39176152)	(9.39176152)	764.13784813	0.76413785	0.00000000
2A-H	18,098,852,025.00	140.31273180	0.34530481	5.18450521	0.00000000	0.00000000	5.52981002	134.78292178	0.13478292	5.52981002
2M-1	169,500,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,138,020.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	375,000,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2H	19,884,044.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-H	131,628,015.00	798.72114223	1.96562533	28.79808649	0.00000000	(5.94138148)	24.82233034	773.89881189	0.77389881	30.76371181

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

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: 27-Sep-2021
08-Sep-2021 11:44:13 AM

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 %	5,406,324,942.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,242,263,633.41
1M-1	N/A	N/A	1.58438 %	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	08/25/21 - 09/26/21	33	4.38438 %	108,463,963.00	435,918.29	0.00	0.00	0.00	0.00	435,918.29	0.00	102,636,588.01
1M-2H	N/A	N/A	0.00000 %	5,782,347.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,471,683.25
1B-H	N/A	N/A	0.00000 %	94,761,918.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	95,941,098.28
2A-H	N/A	N/A	0.00000 %	2,539,499,370.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,439,416,156.87
2M-1	N/A	N/A	1.58438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	N/A	N/A	4.63438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	N/A	N/A	0.00000 %	105,134,078.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	101,866,764.42
Totals					435,918.29	0.00	0.00	0.00	0.00	435,918.29	0.00	

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

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: 27-Sep-2021
08-Sep-2021 11:44:13 AM

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 %	178.48505238	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	173.06871286
1M-1	402,500,000.00	1.58438 %	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	4.38438 %	207.98458869	0.83589317	0.00000000	0.00000000	0.00000000	0.00000000	0.83589317	0.00000000	196.81033175
1M-2H	27,801,809.00	0.00000 %	207.98458870	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	196.81033166
1B-H	125,554,700.00	0.00000 %	754.74608661	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	764.13784813
2A-H	18,098,852,025.00	0.00000 %	140.31273180	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	134.78292178
2M-1	169,500,000.00	1.58438 %	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	4.63438 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2H	19,884,044.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-H	131,628,015.00	0.00000 %	798.72114223	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	773.89881189

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

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

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

Distribution Date: 27-Sep-2021
 08-Sep-2021 11:44:13 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	4,321,227.89
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	1,961,232.05
Total Deposits	6,282,459.94
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	6,263,293.28
Total Withdrawals (Pool Distribution Amount)	6,282,459.94
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

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

Distribution Date: 27-Sep-2021
08-Sep-2021 11:44:13 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Additional Reporting - Deal Level

Informational Reporting	
LIBOR	0.084380%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	169,020,169.12
Total Principal Reduction Cumulative	25,942,361,805.01
Scheduled Principal Current	14,459,641.36
Scheduled Principal Cumulative	2,235,516,370.83
Unscheduled Principal Current	155,739,707.56
Unscheduled Principal Cumulative	23,677,231,832.46
Senior Reduction Amount	164,061,309.37
Subordinate Reduction Amount	6,138,039.55
Calculated Recovery Principal Amount	5,291,311.06
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,179,179.80
Group 2	
Total Principal Reduction Current	103,350,527.35
Total Principal Reduction Cumulative	16,262,719,182.73
Scheduled Principal Current	6,508,352.06
Scheduled Principal Cumulative	1,211,350,024.27
Unscheduled Principal Current	97,624,227.54
Unscheduled Principal Cumulative	15,026,693,900.17
Senior Reduction Amount	100,083,213.28
Subordinate Reduction Amount	4,049,366.32
Calculated Recovery Principal Amount	2,271,320.84
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	782,052.25
Informational Reporting	
Group 1	
At Issuance Loan Count	146212
Period Beginning Loan Count	37709
Period Reference Pool Removal Loan Count	989
Period Ending Loan Count	36780

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

Distribution Date: 27-Sep-2021
 08-Sep-2021 11:44:13 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



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	5,446,313,003.57
Period PIF Loan Count Current	969
PIF Loan Count Cumulative	107680
Period PIF Loan UPB Current	157,162,507.26
PIF Loan UPB Cumulative	22,598,122,409.02
Period Partial Prepayment Amount	(6,120,256.33)
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	20
D180 Credit Event Loan Count Cumulative	1599
D180 Credit Event Actual Balance Curr	4,122,849.75
D180 Credit Event Actual Balance Cum	294,985,947.71
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	76
Reversed Credit Event Loan Count Cumulative	659
Reversed Credit Event Amount Current	15,914,647.25
Reversed Credit Event Amount Cumulative	134,943,975.20
Credit Event Amount Current	4,122,849.75
Credit Event Amount Cumulative	296,136,025.34
Total Active Modified Loan Count	230
Total Active Modified Loan UPB	36,345,902.84
Group 2	
At Issuance Loan Count	88416
Period Beginning Loan Count	17739
Period Reference Pool Removal Loan Count	597
Period Ending Loan Count	17166
UPB at Origination	19,272,882,000.00
UPB at Issuance	18,804,002,104.35
UPB Actual Current	2,541,282,921.62

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

Distribution Date: 27-Sep-2021
08-Sep-2021 11:44:13 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	586
PIF Loan Count Cumulative	70023
Period PIF Loan UPB Current	97,285,965.28
PIF Loan UPB Cumulative	14,588,879,842.47
Period Partial Prepayment Amount	(1,587,924.99)
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	18
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	2,338,705.28
D180 Credit Event Loan Count Current	11
D180 Credit Event Loan Count Cumulative	1150
D180 Credit Event Actual Balance Curr	1,485,030.24
D180 Credit Event Actual Balance Cum	215,057,597.60
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	59
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	9,203,013.48
Reversed Credit Event Loan Count Current	29
Reversed Credit Event Loan Count Cumulative	348
Reversed Credit Event Amount Current	5,395,291.53
Reversed Credit Event Amount Cumulative	65,037,536.43
Credit Event Amount Current	1,485,030.24
Credit Event Amount Cumulative	217,396,302.88
Total Active Modified Loan Count	216
Total Active Modified Loan UPB	37,700,020.23
Structural Reporting	
Group 1	
Senior Percentage	96.277902%
Subordinate Percentage	3.722098%
10% Severity Tier Percentage [0 - 1%]	0.037567%
20% Severity Tier Percentage [1 - 2%]	0.000000%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	10.000000%
Cumulative Net Credit Event Percentage	0.943449%
Prior Cum Net Credit Event Percentage	0.981016%
Minimum Credit Enhancement Test Pass?	YES

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: 27-Sep-2021
 08-Sep-2021 11:44:13 AM

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	96.024626%
Subordinate Percentage	3.975374%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.020795%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.156117%
Prior Cum Net Credit Event Percentage	1.176912%
Minimum Credit Enhancement Test Pass?	YES
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00

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: 27-Sep-2021
08-Sep-2021 11:44:13 AM

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 %	3.720000 %	3.750000 %
1M-1	0.00	0.00	2.150000 %	3.720000 %	3.750000 %
1M-1H	0.00	0.00	2.150000 %	3.720000 %	3.750000 %
1M-2	0.00	0.00	0.400000 %	1.690000 %	1.760000 %
1M-2H	0.00	0.00	0.400000 %	1.690000 %	1.760000 %
1B-H	0.00	1,179,179.80	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	3.980000 %	4.010000 %
2M-1	0.00	0.00	2.800000 %	3.980000 %	4.010000 %
2M-1H	0.00	0.00	2.800000 %	3.980000 %	4.010000 %
2M-2	0.00	0.00	0.700000 %	3.980000 %	4.010000 %
2M-2H	0.00	0.00	0.700000 %	3.980000 %	4.010000 %
2B-H	0.00	782,052.25	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 27-Sep-2021
08-Sep-2021 11:44:13 AM

Connecticut Avenue Securities

Credit-Linked Notes

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

Distribution Date: 27-Sep-2021
 08-Sep-2021 11:44:14 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	491	77,606,782.96	0.910169 %	0.971591 %
60 Days	108	16,525,467.78	0.200200 %	0.206889 %
90 Days	81	13,155,996.82	0.150150 %	0.164705 %
120 Days	50	8,622,436.68	0.092685 %	0.107948 %
150 Days	38	6,975,681.96	0.070441 %	0.087331 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	768	122,886,366.20	1.423646 %	1.538465 %

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: 27-Sep-2021
 08-Sep-2021 11:44:14 AM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	294	47,387,507.36	0.799347 %	0.870084 %
60 Days	72	10,806,622.00	0.195759 %	0.198421 %
90 Days	53	8,940,089.98	0.144100 %	0.164149 %
120 Days	26	4,140,382.55	0.070691 %	0.076022 %
150 Days	25	4,377,643.04	0.067972 %	0.080378 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	470	75,652,244.93	1.277868 %	1.389054 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	197	30,219,275.60	1.147617 %	1.189135 %
60 Days	36	5,718,845.78	0.209717 %	0.225038 %
90 Days	28	4,215,906.84	0.163113 %	0.165897 %
120 Days	24	4,482,054.13	0.139811 %	0.176370 %
150 Days	13	2,598,038.92	0.075731 %	0.102233 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	298	47,234,121.27	1.735990 %	1.858672 %

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



Distribution Date: 27-Sep-2021
08-Sep-2021 11:44:14 AM

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	36	7,572,120.23	66,286.07	0.001 %	60	13,048,826.32	(1,245,465.87)	(0.023 %)	96	20,620,946.55	(1,179,179.80)	(0.022 %)
Group 2	16	2,516,758.51	91,508.07	0.004 %	24	4,601,256.99	(873,560.32)	(0.034 %)	40	7,118,015.50	(782,052.25)	(0.031 %)
Total	52	10,088,878.74	157,794.14	0.002 %	84	17,650,083.31	(2,119,026.19)	(0.027 %)	136	27,738,962.05	(1,961,232.05)	(0.025 %)

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	0026957075	100,000.00	0.000 %	SC	80.00	360	85,857.49	08/31/2021	8,585.75	8,585.75
Group 1	0026957105	420,000.00	3.125 %	MA	70.00	360	355,978.05	Active	(35,210.14)	35,210.13
Group 1	0026958123	300,000.00	4.750 %	CA	69.00	360	267,699.21	Active	(26,142.12)	26,142.11
Group 1	0026958796	488,000.00	4.750 %	HI	74.00	360	434,288.14	Active	(42,698.26)	42,698.26
Group 1	0026960948	200,000.00	%	MD	80.00	360	176,842.54	10/31/2020	(17,684.25)	0.00
Group 1	0026961139	364,000.00	4.375 %	NY	80.00	360	345,038.25	Active	(31,920.42)	13,456.27
Group 1	0026963315	153,000.00	5.125 %	FL	80.00	360	145,422.27	Active	(13,306.16)	5,609.30
Group 1	0026964791	75,000.00	4.375 %	MS	72.00	360	66,221.76	Active	(6,446.28)	6,446.28
Group 1	0026965144	385,000.00	3.875 %	CA	69.00	360	350,087.21	Active	(33,332.03)	0.00
Group 1	0026971106	104,000.00	4.750 %	AL	80.00	360	95,241.94	Active	(9,126.97)	9,126.97
Group 1	0026973794	92,000.00	3.625 %	LA	80.00	360	83,264.02	Active	(7,902.32)	0.00
Group 1	0026976271	405,000.00	0.000 %	CO	75.00	360	324,833.09	11/30/2020	(32,483.31)	13,693.55
Group 1	0026977545	192,000.00	0.000 %	PA	80.00	360	164,655.33	08/31/2021	16,465.53	16,465.53
Group 1	0026980473	151,000.00	5.375 %	TX	80.00	360	106,080.71	Active	(10,343.13)	10,343.13
Group 1	0026981390	227,000.00	4.500 %	AR	80.00	360	193,216.17	Active	(19,939.81)	8,405.75
Group 1	0026982123	104,000.00	0.000 %	NJ	80.00	360	89,878.57	06/30/2021	(8,987.86)	8,987.85
Group 1	0026982141	255,000.00	4.875 %	CA	75.00	360	244,048.25	Active	(22,672.14)	0.00
Group 1	0026983678	372,000.00	4.125 %	NJ	80.00	360	349,384.24	Active	(32,451.64)	0.00
Group 1	0026985000	396,000.00	3.875 %	CT	70.00	360	358,877.77	Active	(34,058.96)	0.00
Group 1	0026988377	137,000.00	5.125 %	MA	69.00	360	132,825.63	Active	(12,192.63)	0.00

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: 27-Sep-2021
08-Sep-2021 11:44:14 AM

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	0026990923	122,000.00	0.000 %	NC	76.00	360	102,595.27	08/31/2021	10,259.53	10,259.53
Group 1	0026991522	417,000.00	%	TX	76.00	360	367,927.96	10/31/2020	(36,792.80)	0.00
Group 1	0026991723	90,000.00	4.625 %	IL	65.00	360	83,272.11	Active	(7,885.22)	7,885.22
Group 1	0026994208	288,000.00	0.000 %	IL	80.00	360	252,040.30	11/30/2020	(25,204.03)	10,624.92
Group 1	0026994650	340,000.00	4.500 %	FL	70.00	360	313,111.84	Active	(29,949.02)	0.00
Group 1	0026996792	41,000.00	5.250 %	PA	75.00	360	40,671.10	Active	(3,656.82)	3,656.81
Group 1	0026996839	89,000.00	5.375 %	WI	75.00	360	85,583.37	Active	(7,898.48)	7,898.48
Group 1	0026998543	308,000.00	0.000 %	NY	75.00	360	252,221.81	08/31/2021	26,272.56	26,272.56
Group 1	0027000019	382,000.00	4.625 %	NY	80.00	360	351,471.08	Active	(33,320.46)	0.00
Group 1	0027001272	384,000.00	4.625 %	WA	80.00	360	328,131.69	Active	(33,978.69)	0.00
Group 1	0027001319	330,000.00	4.875 %	FL	80.00	360	289,478.82	Active	(27,503.67)	27,503.67
Group 1	0027002539	391,000.00	0.000 %	FL	70.00	360	335,786.51	08/31/2021	33,578.65	33,578.65
Group 1	0027002894	72,000.00	0.000 %	VA	80.00	360	64,705.91	04/30/2021	(6,470.59)	6,470.59
Group 1	0027003519	283,000.00	0.000 %	NV	77.00	360	246,773.59	08/31/2021	24,677.36	24,677.36
Group 1	0027004637	63,000.00	4.875 %	PA	70.00	360	56,866.21	Active	(5,547.91)	5,547.91
Group 1	0027009299	225,000.00	%	MD	80.00	360	198,055.21	10/31/2020	(19,805.52)	0.00
Group 1	0027009822	245,000.00	4.250 %	TX	80.00	360	218,027.45	Active	(20,232.94)	8,529.33
Group 1	0027010673	243,000.00	3.800 %	MD	67.00	360	224,589.58	Active	(21,095.93)	0.00
Group 1	0027011056	94,000.00	0.000 %	OR	75.00	360	81,901.57	08/31/2021	8,190.16	8,190.16
Group 1	0027011978	135,000.00	%	DC	70.00	360	119,117.91	10/31/2020	(11,911.79)	0.00
Group 1	0027015058	192,000.00	4.750 %	WV	80.00	360	169,665.87	Active	(16,709.35)	16,709.34
Group 1	0027015258	106,000.00	0.000 %	NJ	72.00	360	87,987.93	08/31/2021	8,820.26	8,820.26
Group 1	0027020258	500,000.00	0.000 %	NY	80.00	360	435,995.97	08/31/2021	43,599.60	43,599.60
Group 1	0027023184	70,000.00	4.875 %	NC	80.00	360	66,614.91	Active	(6,188.12)	0.00
Group 1	0027023621	345,000.00	5.625 %	TX	75.00	360	314,856.09	Active	(29,505.94)	(0.01)
Group 1	0027026056	378,000.00	4.125 %	CA	80.00	360	330,932.39	Active	(32,392.50)	32,392.50
Group 1	0027026192	417,000.00	0.000 %	TX	69.00	360	361,464.19	08/31/2021	36,146.42	36,146.42
Group 1	0027026943	104,000.00	0.000 %	PA	69.00	360	88,223.91	08/31/2021	8,822.39	8,822.39
Group 1	0027030433	144,000.00	0.000 %	NC	80.00	360	111,497.60	08/31/2021	11,149.76	11,149.76
Group 1	0027032860	340,000.00	4.875 %	CA	80.00	360	319,366.51	Active	(30,602.98)	30,602.97
Group 1	0027033723	236,000.00	0.000 %	NJ	80.00	360	207,809.09	08/31/2021	20,780.91	20,780.91
Group 1	0027034807	86,000.00	4.750 %	FL	75.00	360	85,114.26	Active	(7,665.01)	0.00
Group 1	0027036519	190,000.00	4.625 %	PA	80.00	360	172,809.75	Active	(16,779.78)	16,779.77

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: 27-Sep-2021
08-Sep-2021 11:44:14 AM

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	0027039850	260,000.00	4.125 %	OR	80.00	360	239,360.04	Active	(22,659.94)	(0.01)
Group 1	0027041451	280,000.00	5.125 %	FL	73.00	360	269,150.89	Active	(25,001.20)	0.00
Group 1	0027041544	335,000.00	%	GA	63.00	360	296,428.81	10/31/2020	(29,642.88)	0.00
Group 1	0027043788	64,000.00	5.250 %	MN	75.00	360	55,399.72	Active	(5,709.07)	0.00
Group 1	0027044835	239,000.00	0.000 %	MA	80.00	360	208,357.91	08/31/2021	20,835.79	20,835.79
Group 1	0027046210	232,000.00	4.625 %	SC	78.00	360	219,515.80	Active	(20,541.74)	(0.01)
Group 1	0027047970	340,000.00	0.000 %	CA	80.00	360	296,277.11	08/31/2021	29,627.71	29,627.71
Group 1	0027049343	115,000.00	4.000 %	OR	61.00	360	107,380.31	Active	(10,111.98)	0.00
Group 1	0027050036	186,000.00	5.000 %	CA	75.00	360	175,082.12	Active	(16,570.48)	(0.01)
Group 1	0027050708	202,000.00	4.875 %	PA	80.00	360	182,724.37	Active	(17,719.41)	17,719.41
Group 1	0027050783	200,000.00	%	PR	80.00	360	176,889.98	10/31/2020	(17,689.00)	0.00
Group 1	0027053084	55,000.00	5.580 %	AR	75.00	360	51,928.57	Active	(4,896.79)	4,896.78
Group 1	0027054159	392,000.00	4.875 %	TX	80.00	360	357,119.01	Active	(36,261.99)	36,261.99
Group 1	0027055515	356,000.00	%	CA	80.00	360	313,615.50	10/31/2020	(31,361.55)	0.00
Group 1	0027061612	95,000.00	4.500 %	ID	80.00	360	87,873.45	Active	(8,489.17)	8,489.18
Group 1	0027062269	203,000.00	0.000 %	KY	75.00	360	175,478.47	09/30/2020	(17,547.85)	0.00
Group 1	0027064388	107,000.00	0.000 %	IL	80.00	360	86,523.96	03/31/2021	(8,652.40)	8,652.39
Group 1	0027064705	312,000.00	4.625 %	MI	80.00	360	257,398.08	Active	(23,101.65)	0.00
Group 1	0027069568	130,000.00	5.625 %	FL	80.00	360	138,004.71	Active	(11,710.16)	0.00
Group 1	0027069996	285,000.00	4.375 %	CA	80.00	360	259,944.00	Active	(24,923.99)	24,924.00
Group 1	0027070471	518,000.00	0.000 %	CA	69.00	360	462,550.76	08/31/2021	46,255.08	46,255.08
Group 1	0027072653	252,000.00	4.375 %	GA	68.00	360	229,825.65	Active	(22,067.66)	9,302.76
Group 1	0027072717	211,000.00	5.250 %	TX	80.00	360	196,187.33	Active	(18,689.67)	18,689.68
Group 1	0027073039	158,000.00	5.250 %	MT	70.00	360	141,464.09	Active	(14,137.42)	5,959.72
Group 1	0027074329	461,000.00	%	CA	75.00	360	409,127.36	10/31/2020	(40,912.74)	0.00
Group 1	0027074853	100,000.00	4.625 %	MI	80.00	360	90,157.79	Active	(8,751.38)	8,751.37
Group 1	0027075642	59,000.00	4.750 %	NJ	75.00	360	58,291.31	Active	(5,231.60)	5,231.59
Group 1	0027077760	312,000.00	0.000 %	CA	80.00	360	255,010.28	08/31/2021	25,501.03	25,501.03
Group 1	0027078304	188,000.00	0.000 %	TX	80.00	360	164,262.25	08/31/2021	16,426.22	16,426.22
Group 1	0027081152	417,000.00	5.000 %	NV	75.00	360	360,962.60	Active	(37,230.92)	0.00
Group 1	0027082458	338,000.00	4.750 %	GA	80.00	360	321,917.92	Active	(29,989.99)	0.00
Group 1	0027084681	78,000.00	4.500 %	PA	80.00	360	72,162.19	Active	(6,796.76)	6,796.76
Group 1	0027087752	128,000.00	0.000 %	IL	75.00	360	113,092.20	11/30/2020	(11,309.22)	4,767.47

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: 27-Sep-2021
08-Sep-2021 11:44:14 AM

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	0027088504	70,000.00	0.000 %	NM	69.00	360	61,481.49	08/31/2021	6,148.15	6,148.15
Group 1	0027089024	79,000.00	5.250 %	AL	80.00	360	76,734.38	Active	(7,052.16)	0.00
Group 1	0027089060	368,000.00	5.000 %	NY	75.00	360	345,749.39	Active	(32,811.45)	0.00
Group 1	0027090545	370,000.00	4.375 %	CA	74.00	360	341,499.80	Active	(32,644.44)	0.00
Group 1	0027096558	116,000.00	0.000 %	PR	80.00	360	101,421.20	08/31/2021	10,142.12	10,142.12
Group 1	0027098248	124,000.00	4.375 %	IN	80.00	360	116,348.98	Active	(10,912.32)	0.00
Group 1	0027098975	348,000.00	4.750 %	NY	80.00	360	336,694.75	Active	(30,744.58)	12,960.58
Group 1	0027102334	235,000.00	4.250 %	NY	64.00	360	217,133.13	Active	(20,597.20)	20,597.19
Group 1	0027103179	335,000.00	%	HI	61.00	360	295,431.20	10/31/2020	(29,543.12)	0.00
Group 1	0027103366	802,000.00	4.990 %	CA	73.00	360	764,579.29	Active	(71,454.92)	30,122.28
Group 2	0026868858	355,000.00	%	FL	90.00	360	309,238.88	10/31/2020	(61,847.78)	(23,299.59)
Group 2	0026871481	89,000.00	5.250 %	FL	85.00	360	83,356.46	Active	(15,922.80)	(5,998.51)
Group 2	0026874113	109,000.00	4.250 %	TX	95.00	360	106,835.73	Active	(19,111.44)	(7,199.75)
Group 2	0026877675	366,000.00	4.250 %	NV	95.00	360	336,351.68	Active	(63,629.64)	0.00
Group 2	0026880014	208,000.00	4.500 %	NJ	95.00	360	190,122.74	Active	(35,922.62)	0.00
Group 2	0026885108	165,000.00	0.000 %	NC	97.00	360	4,829.98	08/31/2021	118.33	118.33
Group 2	0026887451	318,000.00	0.000 %	LA	95.00	360	285,088.29	03/31/2021	(57,017.66)	0.00
Group 2	0026890004	164,000.00	4.500 %	OR	95.00	360	152,627.64	Active	(28,565.92)	(10,761.49)
Group 2	0026890410	148,000.00	4.375 %	TX	95.00	360	124,220.96	Active	(25,626.38)	0.00
Group 2	0026891506	340,000.00	0.000 %	CA	89.00	360	294,043.05	08/31/2021	58,808.61	58,808.61
Group 2	0026892383	64,000.00	0.000 %	IN	90.00	360	55,126.67	08/31/2021	11,025.33	11,025.33
Group 2	0026894773	229,000.00	4.500 %	TX	95.00	360	211,868.48	Active	(39,772.44)	0.00
Group 2	0026896456	344,000.00	4.125 %	VA	95.00	360	315,842.32	Active	(59,769.89)	0.00
Group 2	0026897323	86,000.00	4.875 %	TN	90.00	360	54,992.89	Active	(10,519.86)	0.00
Group 2	0026906326	220,000.00	4.875 %	PA	90.00	360	209,074.85	Active	(38,549.72)	0.00
Group 2	0026909984	162,000.00	0.000 %	MA	95.00	360	141,126.33	08/31/2021	28,225.27	28,225.27
Group 2	0026911272	234,000.00	4.500 %	SC	90.00	360	219,589.28	Active	(41,308.45)	(15,561.91)
Group 2	0026915381	343,000.00	0.000 %	MD	90.00	360	297,769.88	08/31/2021	59,553.98	59,553.98
Group 2	0026915839	63,000.00	%	UT	95.00	360	55,588.58	10/31/2020	(11,117.72)	(4,188.32)
Group 2	0026916159	136,000.00	0.000 %	MO	95.00	360	118,677.98	08/31/2021	23,735.60	23,735.60
Group 2	0026917926	228,000.00	4.625 %	MI	97.00	360	203,396.20	Active	(39,140.00)	0.00
Group 2	0026918952	176,000.00	4.375 %	GA	95.00	360	161,335.45	Active	(30,949.89)	0.00
Group 2	0026920241	347,000.00	4.750 %	CA	95.00	360	325,216.89	Active	(60,985.64)	0.00

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: 27-Sep-2021
08-Sep-2021 11:44:14 AM

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	0026922714	221,000.00	5.000 %	CA	85.00	360	210,343.13	Active	(39,515.45)	0.00
Group 2	0026924643	142,000.00	4.990 %	FL	90.00	360	126,408.11	Active	(24,332.98)	0.00
Group 2	0026925334	67,000.00	4.250 %	WI	97.00	360	60,086.64	Active	(11,768.70)	0.00
Group 2	0026925764	325,000.00	0.000 %	TX	90.00	360	286,471.42	11/30/2020	(57,294.28)	0.00
Group 2	0026927996	182,000.00	0.000 %	TX	95.00	360	158,022.29	08/31/2021	31,604.46	31,604.46
Group 2	0026931735	193,000.00	5.250 %	VA	97.00	360	173,854.38	Active	(34,048.92)	0.00
Group 2	0026935396	47,000.00	0.000 %	TN	93.00	360	40,876.80	08/31/2021	8,175.36	8,175.36
Group 2	0026937206	220,000.00	4.500 %	WI	95.00	360	204,824.27	Active	(38,467.85)	0.00
Group 2	0026942633	181,000.00	0.000 %	AR	95.00	360	155,292.10	08/31/2021	31,058.42	31,058.42
Group 2	0026944825	280,000.00	4.250 %	CA	95.00	360	242,899.93	Active	(48,896.96)	(18,420.69)
Group 2	0026946992	278,000.00	4.625 %	NC	92.00	360	151,320.25	Active	(28,843.92)	0.00
Group 2	0026947258	279,000.00	4.500 %	MA	95.00	360	256,464.24	Active	(48,401.40)	(18,234.00)
Group 2	0026948838	399,000.00	4.499 %	TX	95.00	360	374,587.65	Active	(70,092.19)	0.00
Group 2	0026949345	84,000.00	0.000 %	MN	95.00	360	72,487.61	08/31/2021	14,497.52	14,497.52
Group 2	0026950708	104,000.00	0.000 %	WI	95.00	360	91,102.75	06/30/2021	(18,220.55)	0.00
Group 2	0026953467	112,000.00	4.500 %	TX	87.00	360	105,636.82	Active	(19,417.26)	(7,314.96)
Group 2	0026956198	168,000.00	0.000 %	MN	95.00	360	151,015.90	08/31/2021	30,203.18	19,371.68

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



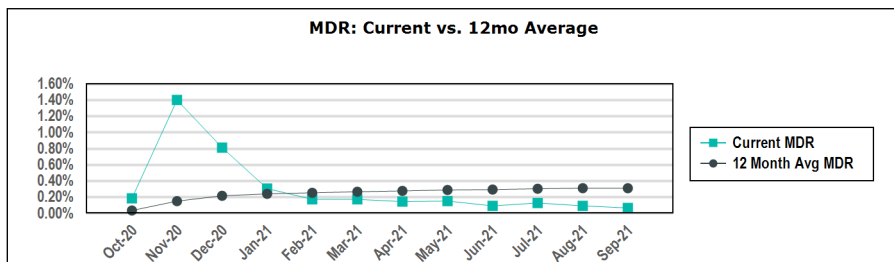
Distribution Date: 27-Sep-2021
08-Sep-2021 11:44:16 AM

Realized Loss Report - Collateral

Summary

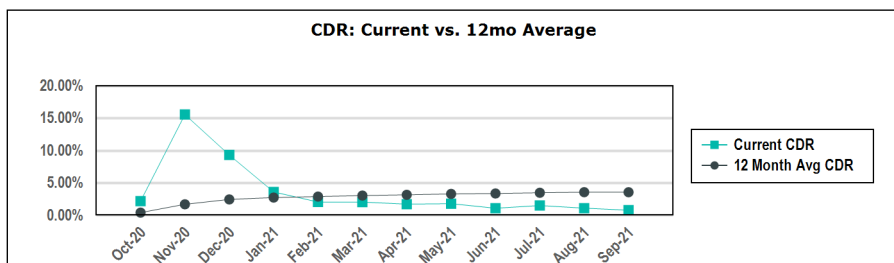
MDR

Current Month	0.068 %
3 Month Average	0.097 %
12 Month Average	0.312 %



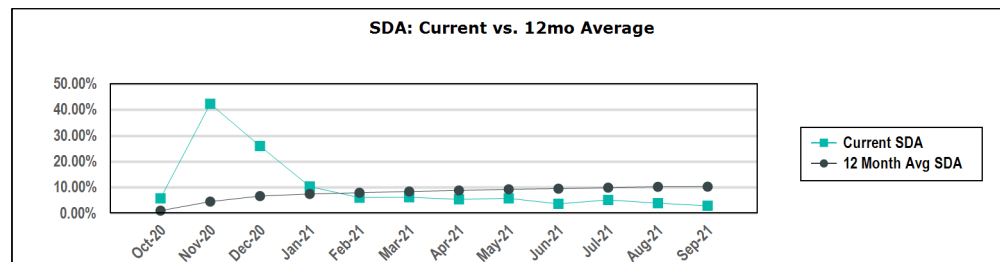
CDR

Current Month	0.811 %
3 Month Average	1.155 %
12 Month Average	3.591 %



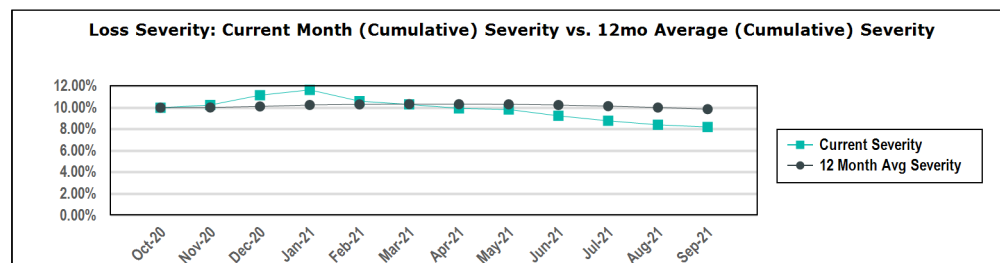
SDA

Current Month	2.959 %
3 Month Average	4.051 %
12 Month Average	10.350 %



Loss Severity

Current Month (Cumulative)	8.209 %
3 Month Average (Cumulative)	8.467 %
12 Month Average (Cumulative)	9.865 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



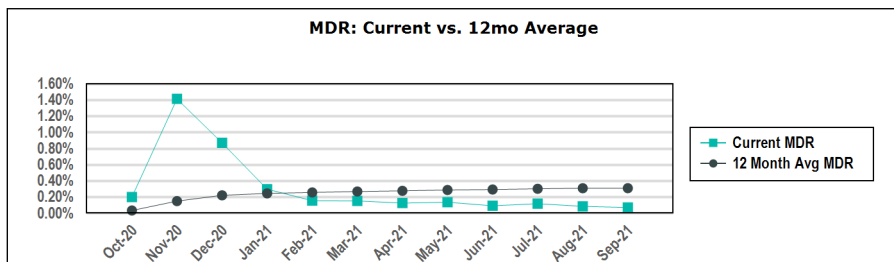
Distribution Date: 27-Sep-2021
08-Sep-2021 11:44:16 AM

Realized Loss Report - Collateral

Group 1

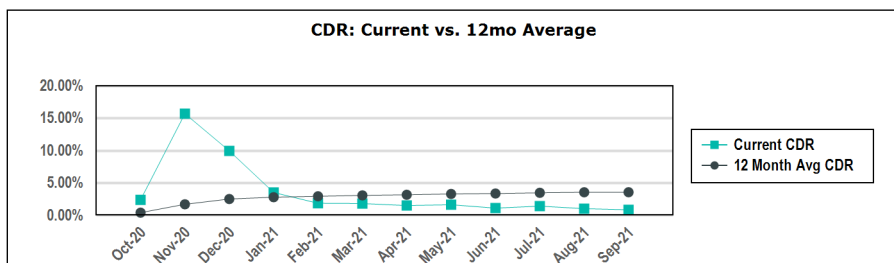
MDR

Current Month 0.073 %
3 Month Average 0.094 %
12 Month Average 0.312 %



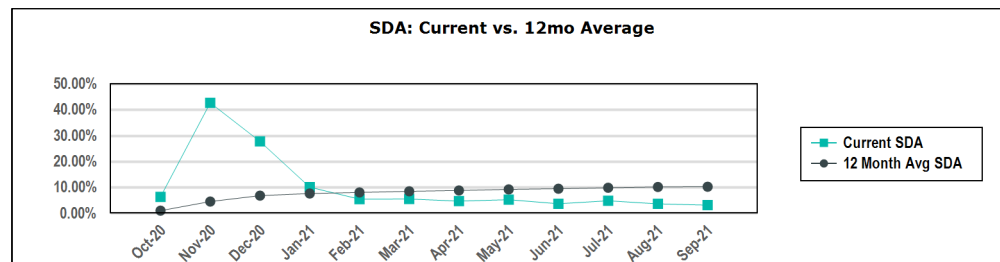
CDR

Current Month 0.875 %
3 Month Average 1.119 %
12 Month Average 3.589 %



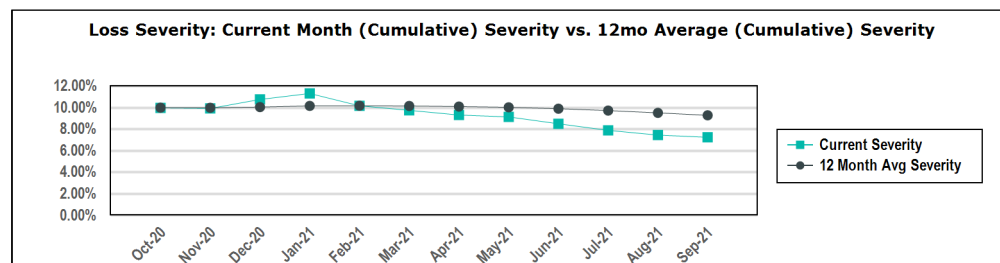
SDA

Current Month 3.196 %
3 Month Average 3.932 %
12 Month Average 10.324 %



Loss Severity

Current Month (Cumulative) 7.252 %
3 Month Average (Cumulative) 7.534 %
12 Month Average (Cumulative) 9.292 %



Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01



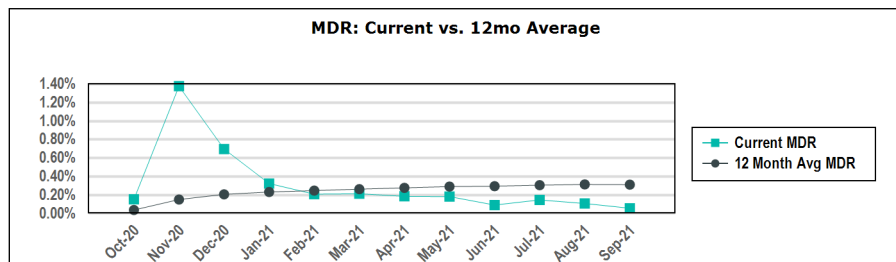
Distribution Date: 27-Sep-2021
08-Sep-2021 11:44:17 AM

Realized Loss Report - Collateral

Group 2

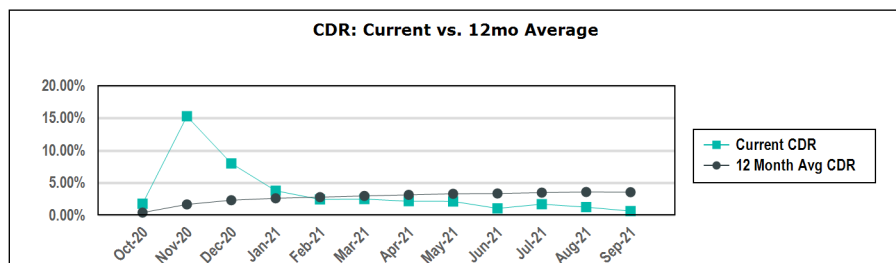
MDR

Current Month 0.056 %
3 Month Average 0.103 %
12 Month Average 0.312 %



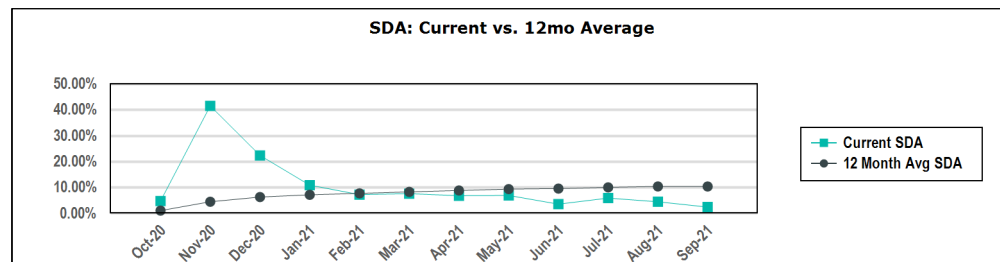
CDR

Current Month 0.674 %
3 Month Average 1.230 %
12 Month Average 3.597 %



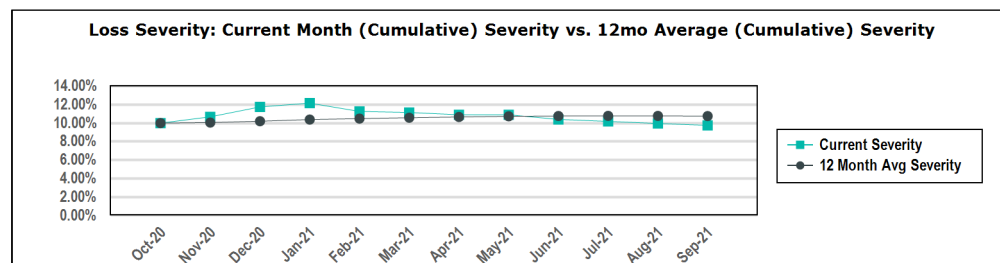
SDA

Current Month 2.457 %
3 Month Average 4.299 %
12 Month Average 10.413 %



Loss Severity

Current Month (Cumulative) 9.755 %
3 Month Average (Cumulative) 9.964 %
12 Month Average (Cumulative) 10.757 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C01

Distribution Date: 27-Sep-2021
08-Sep-2021 11:44:18 AM

Prepayment Rates

Summary

SMM

Current Month	3.051 %
3 Month Average	3.309 %
12 Month Average	4.054 %

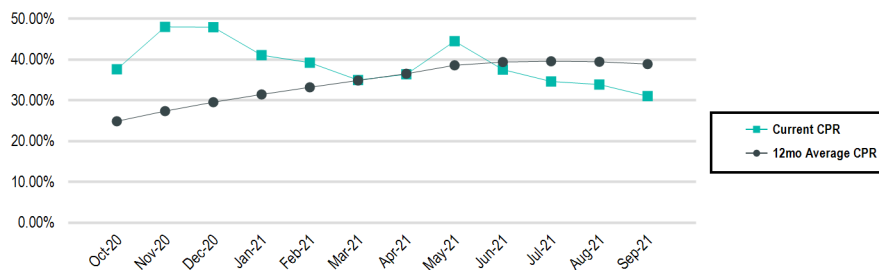
CPR

Current Month	31.055 %
3 Month Average	33.206 %
12 Month Average	38.924 %

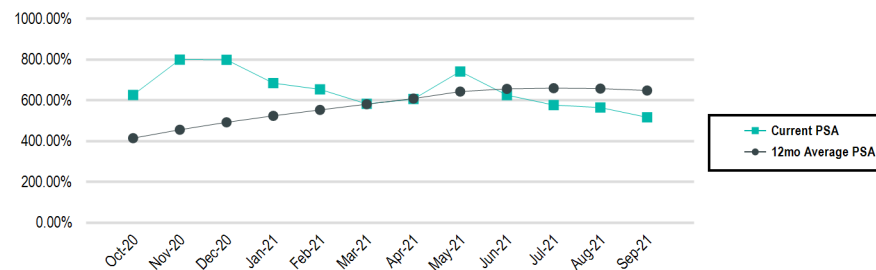
PSA

Current Month	517.591 %
3 Month Average	553.434 %
12 Month Average	648.737 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	2.760 %
3 Month Average	3.083 %
12 Month Average	3.864 %

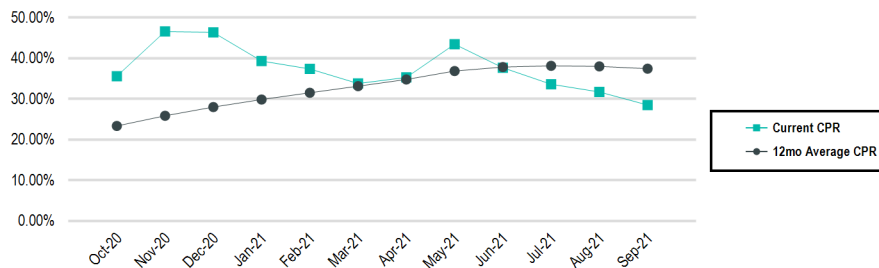
CPR

Current Month	28.524 %
3 Month Average	31.294 %
12 Month Average	37.457 %

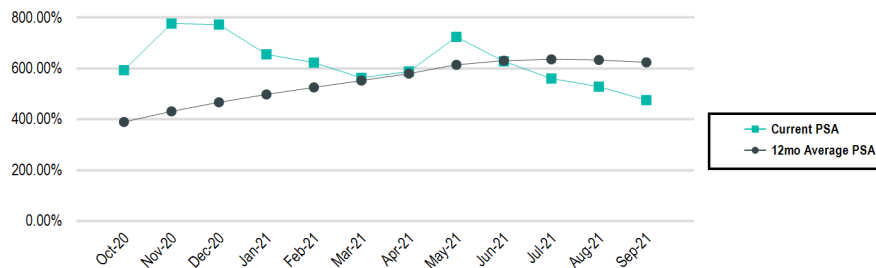
PSA

Current Month	475.395 %
3 Month Average	521.560 %
12 Month Average	624.278 %

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: 27-Sep-2021
08-Sep-2021 11:44:19 AM

Prepayment Rates

Group 2

SMM

Current Month	3.671 %
3 Month Average	3.787 %
12 Month Average	4.445 %

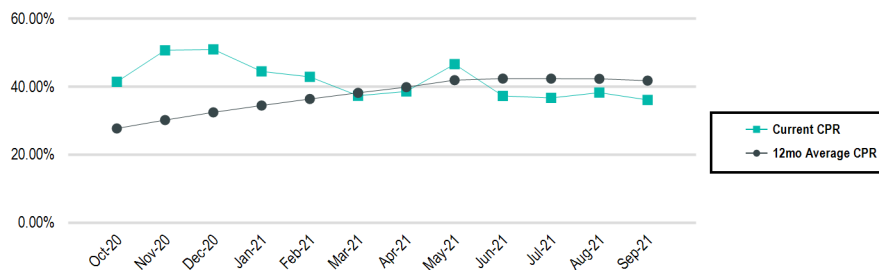
CPR

Current Month	36.160 %
3 Month Average	37.070 %
12 Month Average	41.835 %

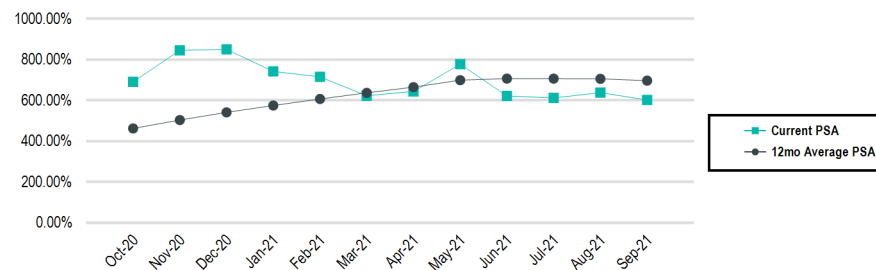
PSA

Current Month	602.670 %
3 Month Average	617.829 %
12 Month Average	697.242 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

Distribution Date: 27-Sep-2021
08-Sep-2021 11:44:19 AM

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.