

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-C02



Distribution Date: 26-Jul-2021
 08-Jul-2021 7:57:46 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	06/30/2021	0.00000 %	5,304,727,923.63	0.00	192,169,646.73	0.00	5,112,558,276.92	192,169,646.73	0.00
1M-1	30711XAW4	07/23/2021	1.24150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	06/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAX2	07/23/2021	4.09150 %	165,369,737.68	582,636.63	8,080,117.58	0.00	157,289,620.10	8,662,754.21	0.00
1M-2H	NA	06/30/2021	0.00000 %	8,714,652.90	0.00	425,805.96	0.00	8,288,846.94	425,805.96	0.00
1B-H	NA	06/30/2021	0.00000 %	73,757,701.37	0.00	0.00	(2,955,351.62)	76,713,052.99	0.00	35,294,013.01
2A-H	NA	06/30/2021	0.00000 %	2,643,572,452.62	0.00	105,461,196.83	0.00	2,538,111,255.79	105,461,196.83	0.00
2M-1	30711XAY0	07/23/2021	1.29150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	06/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAZ7	07/23/2021	4.09150 %	33,484,429.52	117,973.55	4,969,332.48	0.00	28,515,097.05	5,087,306.03	0.00
2M-2H	NA	06/30/2021	0.00000 %	1,764,260.93	0.00	261,829.13	0.00	1,502,431.79	261,829.13	0.00
2B-H	NA	06/30/2021	0.00000 %	102,013,808.36	0.00	0.00	(978,093.92)	102,991,902.28	0.00	33,066,865.72
Totals				8,333,404,967.01	700,610.18	311,367,928.71	(3,933,445.54)	8,025,970,483.86	312,068,538.89	68,360,878.73

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	26,951,700,321.00	5,304,727,923.63	11,957,630.39	180,212,016.34	0.00	0.00	192,169,646.73	5,112,558,276.92	0.18969335	192,169,646.73
1M-1	266,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	14,017,666.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	625,100,000.00	165,369,737.68	530,705.13	7,549,412.45	0.00	0.00	8,080,117.58	157,289,620.10	0.25162313	8,080,117.58
1M-2H	32,941,514.00	8,714,652.90	27,967.09	397,838.87	0.00	0.00	425,805.96	8,288,846.94	0.25162313	425,805.96
1B-H	112,007,066.00	73,757,701.37	0.00	0.00	0.00	(2,955,351.62)	(2,955,351.62)	76,713,052.99	0.68489476	0.00
2A-H	16,284,533,874.00	2,643,572,452.62	5,693,280.01	99,767,916.82	0.00	0.00	105,461,196.83	2,538,111,255.79	0.15586023	105,461,196.83
2M-1	226,200,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	11,902,845.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	331,200,000.00	33,484,429.52	280,816.84	4,688,515.64	0.00	0.00	4,969,332.48	28,515,097.05	0.08609631	4,969,332.48
2M-2H	17,450,595.00	1,764,260.93	14,795.96	247,033.17	0.00	0.00	261,829.13	1,502,431.79	0.08609631	261,829.13
2B-H	136,058,768.00	102,013,808.36	0.00	0.00	0.00	(978,093.92)	(978,093.92)	102,991,902.28	0.75696630	0.00
Totals	45,009,112,649.00	8,333,404,967.01	18,505,195.42	292,862,733.29	0.00	(3,933,445.54)	307,434,483.17	8,025,970,483.86	0.17831879	311,367,928.71

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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	26,951,700,321.00	196.82349761	0.44366887	6.68648041	0.00000000	0.00000000	7.13014928	189.69334832	0.18969335	7.13014928
1M-1	266,000,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	14,017,666.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	625,100,000.00	264.54925241	0.84899237	12.07712758	0.00000000	0.00000000	12.92611995	251.62313246	0.25162313	12.92611995
1M-2H	32,941,514.00	264.54925235	0.84899225	12.07712766	0.00000000	0.00000000	12.92611991	251.62313244	0.25162313	12.92611991
1B-H	112,007,066.00	658.50936020	0.00000000	0.00000000	0.00000000	(26.38540340)	(26.38540340)	684.89476360	0.68489476	0.00000000
2A-H	16,284,533,874.00	162.33639066	0.34961271	6.12654422	0.00000000	0.00000000	6.47615693	155.86023373	0.15586023	6.47615693
2M-1	226,200,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	11,902,845.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	331,200,000.00	101.10033068	0.84787693	14.15614626	0.00000000	0.00000000	15.00402319	86.09630752	0.08609631	15.00402319
2M-2H	17,450,595.00	101.10033096	0.84787711	14.15614597	0.00000000	0.00000000	15.00402307	86.09630732	0.08609631	15.00402307
2B-H	136,058,768.00	749.77753995	0.00000000	0.00000000	0.00000000	(7.18876067)	(7.18876067)	756.96630062	0.75696630	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 %	5,304,727,923.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,112,558,276.92
1M-1	N/A	N/A	1.24150 %	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	06/25/21 - 07/25/21	31	4.09150 %	165,369,737.68	582,636.63	0.00	0.00	0.00	0.00	582,636.63	0.00	157,289,620.10
1M-2H	N/A	N/A	0.00000 %	8,714,652.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,288,846.94
1B-H	N/A	N/A	0.00000 %	73,757,701.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	76,713,052.99
2A-H	N/A	N/A	0.00000 %	2,643,572,452.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,538,111,255.79
2M-1	N/A	N/A	1.29150 %	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	06/25/21 - 07/25/21	31	4.09150 %	33,484,429.52	117,973.55	0.00	0.00	0.00	0.00	117,973.55	0.00	28,515,097.05
2M-2H	N/A	N/A	0.00000 %	1,764,260.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,502,431.79
2B-H	N/A	N/A	0.00000 %	102,013,808.36	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,991,902.28
Totals					700,610.18	0.00	0.00	0.00	0.00	700,610.18	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	26,951,700,321.00	0.00000 %	196.82349761	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	189.69334832
1M-1	266,000,000.00	1.24150 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	14,017,666.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	625,100,000.00	4.09150 %	264.54925241	0.93206948	0.00000000	0.00000000	0.00000000	0.00000000	0.93206948	0.00000000	251.62313246
1M-2H	32,941,514.00	0.00000 %	264.54925235	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	251.62313244
1B-H	112,007,066.00	0.00000 %	658.50936020	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	684.89476360
2A-H	16,284,533,874.00	0.00000 %	162.33639066	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	155.86023373
2M-1	226,200,000.00	1.29150 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	11,902,845.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	331,200,000.00	4.09150 %	101.10033068	0.35620033	0.00000000	0.00000000	0.00000000	0.00000000	0.35620033	0.00000000	86.09630752
2M-2H	17,450,595.00	0.00000 %	101.10033096	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	86.09630732
2B-H	136,058,768.00	0.00000 %	749.77753995	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	756.96630062

(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	9,835,781.36
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	3,933,445.54
Total Deposits	13,769,226.90
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	13,750,060.24
Total Withdrawals (Pool Distribution Amount)	13,769,226.90
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	0.091500%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	197,720,218.65
Total Principal Reduction Cumulative	22,646,916,770.09
Scheduled Principal Current	12,516,302.61
Scheduled Principal Cumulative	1,925,191,964.95
Unscheduled Principal Current	188,159,267.66
Unscheduled Principal Cumulative	20,686,430,792.13
Senior Reduction Amount	192,169,646.73
Subordinate Reduction Amount	8,505,923.54
Calculated Recovery Principal Amount	10,111,749.94
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	2,955,351.62
Group 2	
Total Principal Reduction Current	109,714,264.52
Total Principal Reduction Cumulative	14,336,225,395.15
Scheduled Principal Current	5,988,892.81
Scheduled Principal Cumulative	1,080,451,778.90
Unscheduled Principal Current	104,703,465.63
Unscheduled Principal Cumulative	13,222,706,750.54
Senior Reduction Amount	105,461,196.83
Subordinate Reduction Amount	5,231,161.61
Calculated Recovery Principal Amount	4,712,960.60
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	978,093.92
Informational Reporting	
Group 1	
At Issuance Loan Count	134659
Period Beginning Loan Count	37688
Period Reference Pool Removal Loan Count	1171
Period Ending Loan Count	36614

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	28,754,042,000.00
UPB at Issuance	28,001,766,567.83
UPB Actual Current	5,354,849,797.74
Period PIF Loan Count Current	1132
PIF Loan Count Cumulative	96199
Period PIF Loan UPB Current	190,918,764.21
PIF Loan UPB Cumulative	19,687,366,510.82
Period Partial Prepayment Amount	(12,248,537.02)
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	1,876,200.27
D180 Credit Event Loan Count Current	39
D180 Credit Event Loan Count Cumulative	1733
D180 Credit Event Actual Balance Curr	7,165,941.92
D180 Credit Event Actual Balance Cum	314,602,701.87
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	103
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	15,521,976.41
Reversed Credit Event Loan Count Current	110
Reversed Credit Event Loan Count Cumulative	499
Reversed Credit Event Amount Current	21,942,699.87
Reversed Credit Event Amount Cumulative	99,200,430.95
Credit Event Amount Current	7,165,941.92
Credit Event Amount Cumulative	316,478,902.14
Total Active Modified Loan Count	247
Total Active Modified Loan UPB	39,073,680.30
Group 2	
At Issuance Loan Count	81476
Period Beginning Loan Count	18598
Period Reference Pool Removal Loan Count	665
Period Ending Loan Count	17971
UPB at Origination	17,407,819,000.00
UPB at Issuance	17,007,346,082.73
UPB Actual Current	2,671,120,687.58

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	643
PIF Loan Count Cumulative	62152
Period PIF Loan UPB Current	105,852,557.43
PIF Loan UPB Cumulative	12,782,028,745.19
Period Partial Prepayment Amount	(5,552,237.02)
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	19
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	3,438,053.24
D180 Credit Event Loan Count Current	22
D180 Credit Event Loan Count Cumulative	1281
D180 Credit Event Actual Balance Curr	3,734,866.40
D180 Credit Event Actual Balance Cum	246,933,008.17
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	53
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	8,919,695.93
Reversed Credit Event Loan Count Current	45
Reversed Credit Event Loan Count Cumulative	282
Reversed Credit Event Amount Current	8,625,335.77
Reversed Credit Event Amount Cumulative	54,223,459.38
Credit Event Amount Current	3,734,866.40
Credit Event Amount Cumulative	250,371,061.41
Total Active Modified Loan Count	222
Total Active Modified Loan UPB	41,114,309.58
Structural Reporting	
Group 1	
Senior Percentage	95.536444%
Subordinate Percentage	4.463556%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 2%]	0.052771%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.130210%
Prior Cum Net Credit Event Percentage	1.182981%
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	95.063983%
Subordinate Percentage	4.936017%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.028755%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.472135%
Prior Cum Net Credit Event Percentage	1.500890%
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	3.750000 %	4.460000 %	4.520000 %
1M-1	0.00	0.00	2.750000 %	4.460000 %	4.520000 %
1M-1H	0.00	0.00	2.750000 %	4.460000 %	4.520000 %
1M-2	0.00	0.00	0.400000 %	1.330000 %	1.430000 %
1M-2H	0.00	0.00	0.400000 %	1.330000 %	1.430000 %
1B-H	0.00	2,955,351.62	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.940000 %	4.980000 %
2M-1	0.00	0.00	2.850000 %	4.940000 %	4.980000 %
2M-1H	0.00	0.00	2.850000 %	4.940000 %	4.980000 %
2M-2	0.00	0.00	0.800000 %	3.670000 %	3.860000 %
2M-2H	0.00	0.00	0.800000 %	3.670000 %	3.860000 %
2B-H	0.00	978,093.92	0.000000 %	0.000000 %	0.000000 %

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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	581	92,757,168.99	1.064395 %	1.155713 %
60 Days	139	20,209,592.77	0.254649 %	0.251802 %
90 Days	82	13,737,682.31	0.150224 %	0.171165 %
120 Days	83	14,917,244.65	0.152056 %	0.185862 %
150 Days	66	12,129,048.35	0.120912 %	0.151123 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	951	153,750,737.07	1.742237 %	1.915665 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	369	58,709,069.55	1.007811 %	1.096372 %
60 Days	85	12,192,050.34	0.232152 %	0.227682 %
90 Days	56	9,289,171.98	0.152947 %	0.173472 %
120 Days	44	8,321,701.66	0.120173 %	0.155405 %
150 Days	37	6,936,630.71	0.101054 %	0.129539 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	591	95,448,624.24	1.614137 %	1.782471 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	212	34,048,099.44	1.179678 %	1.274675 %
60 Days	54	8,017,542.43	0.300484 %	0.300157 %
90 Days	26	4,448,510.33	0.144678 %	0.166541 %
120 Days	39	6,595,542.99	0.217016 %	0.246920 %
150 Days	29	5,192,417.64	0.161371 %	0.194391 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	360	58,302,112.83	2.003227 %	2.182684 %

Connecticut Avenue Securities

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Distribution Date: 26-Jul-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	52	9,878,484.76	888,771.07	0.017 %	97	20,066,545.25	(3,844,122.69)	(0.072 %)	149	29,945,030.01	(2,955,351.62)	(0.055 %)
Group 2	29	5,029,363.65	488,073.86	0.018 %	38	7,737,111.22	(1,466,167.78)	(0.055 %)	67	12,766,474.87	(978,093.92)	(0.037 %)
Total	81	14,907,848.41	1,376,844.93	0.017 %	135	27,803,656.47	(5,310,290.47)	(0.066 %)	216	42,711,504.88	(3,933,445.54)	(0.049 %)

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	0027475024	100,000.00	5.625 %	TX	75.00	360	97,215.71	Active	(18,038.42)	(9,019.21)
Group 1	0027475090	180,000.00	4.750 %	IL	80.00	360	167,331.98	Active	(31,734.11)	0.00
Group 1	0027475655	152,000.00	4.375 %	LA	80.00	360	139,864.87	Active	(26,776.28)	(13,388.14)
Group 1	0027476898	109,000.00	0.000 %	NC	80.00	360	96,221.20	06/30/2021	19,244.24	19,244.24
Group 1	0027477134	105,000.00	5.250 %	FL	80.00	360	107,779.06	Active	(18,898.79)	(1,653.57)
Group 1	0027478325	120,000.00	%	CA	80.00	360	92,699.49	10/31/2020	(18,539.90)	(9,269.95)
Group 1	0027478679	278,000.00	4.750 %	CA	65.00	360	258,172.53	Active	(49,411.50)	(4,323.31)
Group 1	0027479013	274,000.00	4.750 %	MI	78.00	360	261,077.92	Active	(48,685.41)	(24,342.71)
Group 1	0027485319	296,000.00	0.000 %	OK	80.00	360	260,317.39	06/30/2021	52,063.48	52,063.48
Group 1	0027486084	172,000.00	4.625 %	CO	75.00	360	159,297.29	Active	(30,232.59)	(2,645.23)
Group 1	0027486871	91,000.00	4.990 %	LA	80.00	360	84,059.56	Active	(16,418.93)	0.00
Group 1	0027487401	178,000.00	4.750 %	VA	80.00	360	165,807.19	Active	(31,516.44)	(2,757.56)
Group 1	0027487510	215,000.00	4.750 %	ME	80.00	360	198,868.09	Active	(37,691.45)	0.00
Group 1	0027487748	412,000.00	0.000 %	NJ	67.00	360	361,157.82	06/30/2021	72,231.56	72,231.56
Group 1	0027488903	256,000.00	4.625 %	NY	80.00	360	238,019.52	Active	(45,481.15)	(22,740.58)
Group 1	0027490887	101,000.00	4.750 %	IL	75.00	360	94,556.61	Active	(18,030.32)	(9,015.16)
Group 1	0027493378	490,000.00	4.625 %	NY	79.00	360	451,126.31	Active	(86,735.32)	(7,588.99)
Group 1	0027495071	417,000.00	0.000 %	TX	73.00	360	368,169.48	06/30/2021	73,633.90	73,633.90
Group 1	0027496096	95,000.00	0.000 %	TX	66.00	360	82,723.63	06/30/2021	16,544.73	16,544.73
Group 1	0027496521	105,000.00	5.625 %	NV	78.00	360	102,153.43	Active	(19,076.88)	(9,538.44)

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Connecticut Avenue Securities

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Distribution Date: 26-Jul-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	0027496701	98,000.00	0.000 %	PA	80.00	360	85,790.26	06/30/2021	17,158.05	17,158.05
Group 1	0027499828	151,000.00	4.625 %	NV	63.00	360	141,532.87	Active	(26,603.52)	(13,301.76)
Group 1	0027500032	167,000.00	0.000 %	TX	75.00	360	139,567.43	04/30/2021	(27,913.49)	0.00
Group 1	0027500456	214,000.00	4.875 %	WI	75.00	360	207,947.92	Active	(38,222.95)	(19,111.48)
Group 1	0027500745	225,000.00	5.000 %	PA	75.00	360	214,335.39	Active	(40,397.93)	(3,534.65)
Group 1	0027500813	260,000.00	4.875 %	CA	80.00	360	253,765.44	Active	(46,664.95)	(23,332.47)
Group 1	0027501618	157,000.00	5.250 %	AL	80.00	360	148,558.94	Active	(28,142.08)	0.00
Group 1	0027502469	160,000.00	4.500 %	DE	80.00	360	137,876.00	Active	(28,037.23)	0.00
Group 1	0027503903	184,000.00	4.750 %	MN	75.00	360	175,825.24	Active	(32,906.79)	(16,453.39)
Group 1	0027504439	107,000.00	0.000 %	MS	80.00	360	94,387.80	06/30/2021	18,877.56	18,877.56
Group 1	0027504683	79,000.00	0.000 %	CO	80.00	360	69,128.62	06/30/2021	13,825.72	13,825.72
Group 1	0027505276	192,000.00	0.000 %	FL	79.00	360	167,647.63	06/30/2021	34,384.34	34,384.34
Group 1	0027505421	139,000.00	0.000 %	WI	75.00	360	124,106.68	06/30/2021	24,821.34	12,687.13
Group 1	0027505636	340,000.00	0.000 %	SC	65.00	360	300,511.74	12/31/2020	(60,102.35)	0.00
Group 1	0027505790	144,000.00	5.125 %	GA	80.00	360	136,431.32	Active	(25,716.82)	0.00
Group 1	0027506210	170,000.00	%	PA	70.00	360	152,863.54	10/31/2020	(30,572.71)	(15,286.36)
Group 1	0027506610	208,000.00	0.000 %	KS	80.00	360	182,500.68	06/30/2021	37,554.05	37,554.05
Group 1	0027506710	62,000.00	0.000 %	IL	75.00	360	54,941.74	06/30/2021	10,988.35	10,988.35
Group 1	0027507028	183,000.00	0.000 %	TX	80.00	360	165,033.69	06/30/2021	33,006.74	33,006.74
Group 1	0027507251	324,000.00	4.625 %	GA	67.00	360	296,958.43	Active	(56,802.41)	0.00
Group 1	0027508674	152,000.00	4.250 %	TX	75.00	360	131,231.46	Active	(25,309.75)	(2,214.50)
Group 1	0027509480	158,000.00	4.375 %	WA	70.00	360	147,594.10	Active	(27,903.28)	(13,951.64)
Group 1	0027509802	70,000.00	5.250 %	TX	80.00	360	68,365.05	Active	(12,716.47)	(6,358.23)
Group 1	0027510666	188,000.00	4.250 %	GA	80.00	360	65,807.22	Active	(13,482.15)	(1,179.64)
Group 1	0027512571	108,000.00	4.750 %	AZ	80.00	360	102,898.73	Active	(19,340.85)	(9,670.43)
Group 1	0027512656	97,000.00	5.125 %	OH	70.00	360	95,100.66	Active	(17,517.92)	(1,532.75)
Group 1	0027513011	95,000.00	4.625 %	FL	78.00	360	65,140.03	Active	(11,650.57)	(5,825.28)
Group 1	0027513698	83,000.00	4.875 %	GA	80.00	360	76,498.66	Active	(14,794.49)	0.00
Group 1	0027513699	56,000.00	0.000 %	IN	75.00	360	48,858.66	06/30/2021	9,771.73	9,771.73
Group 1	0027513838	247,000.00	4.625 %	MD	80.00	360	228,633.62	Active	(43,832.92)	0.00
Group 1	0027513951	102,000.00	0.000 %	NJ	70.00	360	97,973.05	06/30/2021	19,594.61	18,005.42
Group 1	0027514231	319,000.00	0.000 %	NY	75.00	360	280,238.28	06/30/2021	56,047.66	56,047.66
Group 1	0027514861	297,000.00	4.625 %	NY	73.00	360	257,461.71	Active	(52,946.73)	(4,632.62)

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Series 2015-C02



Distribution Date: 26-Jul-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	0027516005	137,000.00	4.875 %	FL	80.00	360	131,542.02	Active	(24,579.61)	(2,150.61)
Group 1	0027516039	158,000.00	0.000 %	KS	79.00	360	138,360.60	06/30/2021	27,672.12	27,672.12
Group 1	0027516449	155,000.00	0.000 %	CA	61.00	360	140,802.93	06/30/2021	28,160.59	28,160.59
Group 1	0027516923	126,000.00	4.375 %	TX	80.00	360	118,243.01	Active	(22,605.25)	0.00
Group 1	0027517305	47,000.00	5.375 %	TX	80.00	360	47,399.49	Active	(8,376.10)	(4,188.05)
Group 1	0027519210	131,000.00	4.990 %	KS	64.00	360	125,241.80	Active	(23,436.77)	(2,050.62)
Group 1	0027521072	229,000.00	0.000 %	IL	75.00	360	159,757.20	06/30/2021	31,951.44	31,951.44
Group 1	0027521356	268,000.00	5.125 %	NY	79.00	360	259,185.79	Active	(48,393.49)	(24,196.75)
Group 1	0027521705	313,000.00	4.625 %	WA	80.00	360	298,254.49	Active	(55,787.05)	(4,881.13)
Group 1	0027521961	232,000.00	0.000 %	TX	80.00	360	208,291.28	08/31/2020	(41,658.26)	(20,829.13)
Group 1	0027525931	149,000.00	4.375 %	AL	80.00	360	127,365.77	Active	(26,129.03)	0.00
Group 1	0027529951	285,000.00	4.750 %	WA	75.00	360	256,083.80	Active	(50,344.13)	0.00
Group 1	0027531543	225,000.00	4.375 %	CA	75.00	360	198,606.73	Active	(40,512.92)	0.00
Group 1	0027533573	236,000.00	4.750 %	NJ	80.00	360	224,383.46	Active	(41,512.59)	(20,756.30)
Group 1	0027536000	220,000.00	4.125 %	NY	69.00	360	197,264.35	Active	(38,759.32)	(19,379.66)
Group 1	0027536771	943,000.00	4.625 %	CA	65.00	360	873,836.79	Active	(167,445.52)	(14,650.79)
Group 1	0027538326	165,000.00	4.000 %	TX	77.00	360	162,489.43	Active	(31,681.70)	(15,840.85)
Group 1	0027538340	213,000.00	4.750 %	CA	80.00	360	189,398.45	Active	(37,866.66)	(3,313.17)
Group 1	0027538826	100,000.00	0.000 %	TX	80.00	360	88,355.12	06/30/2021	17,671.02	17,671.02
Group 1	0027539968	136,000.00	0.000 %	PA	80.00	360	119,373.77	06/30/2021	23,874.75	23,874.75
Group 1	0027541004	403,000.00	4.625 %	MA	68.00	360	361,430.59	Active	(69,411.48)	(6,073.22)
Group 1	0027542843	55,000.00	4.375 %	IN	75.00	360	47,287.82	Active	(9,223.70)	0.00
Group 1	0027543040	543,000.00	4.625 %	CA	65.00	360	503,070.19	Active	(96,398.84)	(8,434.50)
Group 1	0027543429	102,000.00	4.375 %	MA	63.00	360	94,782.45	Active	(17,904.23)	0.00
Group 1	0027543536	406,000.00	0.000 %	CA	63.00	360	360,928.51	06/30/2021	72,185.70	37,014.30
Group 1	0027544029	417,000.00	4.375 %	CA	70.00	360	385,136.01	Active	(73,877.06)	(36,938.53)
Group 1	0027544109	61,000.00	4.625 %	IL	62.00	360	59,267.68	Active	(10,893.87)	(5,446.94)
Group 1	0027544736	528,000.00	4.125 %	HI	67.00	360	485,219.60	Active	(93,033.84)	(8,140.08)
Group 1	0027545497	212,000.00	0.000 %	TX	80.00	360	186,365.01	06/30/2021	37,273.00	37,273.00
Group 1	0027546843	320,000.00	0.000 %	CA	80.00	360	282,504.46	06/30/2021	56,500.89	56,500.89
Group 1	0027548012	300,000.00	0.000 %	CA	80.00	360	285,701.62	06/30/2021	57,140.32	57,140.32
Group 1	0027548456	686,000.00	4.625 %	CA	65.00	360	636,022.82	Active	(121,875.36)	(10,663.60)
Group 1	0027551452	417,000.00	0.000 %	WA	66.00	360	347,627.35	06/30/2021	69,525.47	69,525.47

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Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Jul-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	0027553360	112,000.00	4.750 %	SC	70.00	360	105,874.10	Active	(19,900.70)	(1,741.23)
Group 1	0027556203	296,000.00	4.625 %	NY	75.00	360	276,405.22	Active	(51,290.65)	(25,645.32)
Group 1	0027558421	60,000.00	0.000 %	TX	67.00	360	50,901.07	06/30/2021	10,180.21	10,180.21
Group 1	0027559631	200,000.00	4.875 %	OK	80.00	360	178,787.05	Active	(34,387.82)	(3,008.79)
Group 1	0027560740	152,000.00	0.000 %	CO	78.00	360	133,354.46	06/30/2021	26,670.89	26,670.89
Group 1	0027561270	164,000.00	0.000 %	TX	80.00	360	145,938.77	06/30/2021	29,187.75	29,187.75
Group 1	0027561904	83,000.00	5.000 %	CA	75.00	360	81,127.78	Active	(14,785.68)	0.00
Group 1	0027562619	269,000.00	4.625 %	NC	80.00	360	256,443.22	Active	(48,222.65)	(24,111.32)
Group 1	0027563423	370,000.00	4.500 %	WA	80.00	360	350,370.65	Active	(65,834.82)	(5,760.27)
Group 1	0027565919	272,000.00	4.250 %	PA	80.00	360	251,631.96	Active	(48,025.64)	(24,012.82)
Group 1	0027566767	393,000.00	4.750 %	CA	70.00	360	369,520.56	Active	(70,317.96)	(6,152.54)
Group 1	0027566900	296,000.00	0.000 %	WA	80.00	360	263,303.65	12/31/2020	(52,660.73)	0.00
Group 1	0027566978	212,000.00	0.000 %	NV	80.00	360	188,227.35	06/30/2021	37,645.47	37,645.47
Group 1	0027567379	100,000.00	4.750 %	NC	73.00	360	90,931.93	Active	(17,875.00)	0.00
Group 1	0027567981	70,000.00	0.000 %	FL	80.00	360	59,671.85	06/30/2021	11,934.37	11,934.37
Group 1	0027568061	144,000.00	4.875 %	NJ	75.00	360	136,350.05	Active	(25,559.02)	0.00
Group 1	0027569122	165,000.00	0.000 %	CA	65.00	360	147,744.83	11/30/2020	(29,548.97)	(2,585.42)
Group 1	0027570643	233,000.00	0.000 %	NY	74.00	360	205,981.39	06/30/2021	41,196.28	41,196.28
Group 1	0027570914	608,000.00	0.000 %	DC	80.00	360	530,742.39	03/31/2021	(106,148.48)	0.00
Group 1	0027572678	172,000.00	4.750 %	CA	80.00	360	154,360.10	Active	(30,042.68)	0.00
Group 1	0027575208	406,000.00	4.625 %	NJ	70.00	360	370,884.80	Active	(72,407.63)	(6,335.37)
Group 1	0027576464	210,000.00	0.000 %	CT	80.00	360	184,686.06	06/30/2021	36,937.21	36,937.21
Group 1	0027578393	250,000.00	4.875 %	NY	67.00	360	248,369.42	Active	(45,033.77)	(22,516.88)
Group 1	0027579659	63,000.00	5.000 %	TX	71.00	360	59,463.55	Active	(11,372.41)	(5,686.21)
Group 1	0027582863	161,000.00	3.500 %	CA	72.00	360	141,355.57	Active	(27,563.88)	0.00
Group 1	0027583234	215,000.00	%	FL	80.00	360	192,997.68	10/31/2020	(38,599.54)	(19,299.77)
Group 1	0027583281	112,000.00	0.000 %	PA	80.00	360	98,910.38	12/31/2020	(19,782.08)	0.00
Group 1	0027583580	270,000.00	4.250 %	CT	79.00	360	253,349.00	Active	(47,621.71)	(23,810.85)
Group 1	0027584220	164,000.00	4.500 %	MO	80.00	360	156,161.94	Active	(28,948.44)	(14,474.22)
Group 1	0027585096	130,000.00	4.750 %	NY	80.00	360	122,163.18	Active	(22,894.07)	(11,447.04)
Group 1	0027585307	261,000.00	4.250 %	NY	72.00	360	230,227.22	Active	(45,752.16)	0.00
Group 1	0027585724	262,000.00	%	TX	75.00	360	253,288.23	10/31/2020	(50,657.65)	(25,328.83)
Group 1	0027586105	171,000.00	4.750 %	AZ	80.00	360	156,530.13	Active	(30,253.78)	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Jul-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	0027586186	367,000.00	0.000 %	TX	75.00	360	332,042.11	06/30/2021	66,408.42	66,408.42
Group 1	0027587255	253,000.00	%	NY	78.00	360	225,761.09	10/31/2020	(45,152.22)	(22,576.11)
Group 1	0027587615	280,000.00	4.750 %	PA	80.00	360	235,219.58	Active	(48,181.69)	0.00
Group 1	0027587761	392,000.00	4.500 %	GA	80.00	360	364,285.40	Active	(68,676.35)	(6,008.90)
Group 1	0027587826	235,000.00	4.625 %	CA	61.00	360	202,330.29	Active	(41,662.46)	(20,831.23)
Group 1	0027588129	380,000.00	0.000 %	NY	66.00	360	331,181.18	06/30/2021	66,236.24	66,236.24
Group 1	0027588978	126,000.00	5.250 %	MI	80.00	360	109,389.91	Active	(22,460.65)	(11,230.32)
Group 1	0027588979	135,000.00	4.875 %	LA	75.00	360	131,153.00	Active	(24,050.98)	(2,104.36)
Group 1	0027590364	394,000.00	4.750 %	NM	80.00	360	358,703.91	Active	(69,143.21)	0.00
Group 1	0027591103	307,000.00	4.625 %	WA	73.00	360	265,150.61	Active	(54,326.78)	(4,753.37)
Group 1	0027591699	375,000.00	0.000 %	FL	80.00	360	323,633.41	06/30/2021	64,726.68	64,726.68
Group 1	0027591962	220,000.00	4.875 %	VA	78.00	360	207,538.87	Active	(39,194.13)	(3,429.32)
Group 1	0027592674	142,000.00	4.750 %	TX	80.00	360	150,829.72	Active	(26,967.57)	(13,483.78)
Group 1	0027593402	199,000.00	4.875 %	TX	80.00	360	179,418.07	Active	(34,371.18)	(17,185.59)
Group 1	0027593842	308,000.00	4.750 %	TX	80.00	360	285,597.14	Active	(54,868.01)	(27,434.01)
Group 1	0027595607	187,000.00	4.875 %	NJ	80.00	360	180,653.14	Active	(33,393.13)	(16,696.57)
Group 1	0027597068	133,000.00	0.000 %	NV	80.00	360	115,404.71	02/28/2021	(23,080.94)	0.00
Group 1	0027597817	533,000.00	4.625 %	NY	74.00	360	460,603.66	Active	(94,746.53)	(8,289.93)
Group 1	0027598340	184,000.00	4.875 %	NV	80.00	360	175,441.41	Active	(32,862.14)	(16,431.07)
Group 1	0027599011	393,000.00	4.625 %	VA	80.00	360	355,628.01	Active	(68,819.09)	0.00
Group 1	0027599061	168,000.00	0.000 %	TX	80.00	360	152,508.03	06/30/2021	30,501.61	30,501.61
Group 1	0027599191	103,000.00	5.375 %	PA	80.00	360	98,025.02	Active	(18,387.36)	(9,193.68)
Group 1	0027599252	190,000.00	4.875 %	OR	74.00	360	172,128.07	Active	(33,506.94)	0.00
Group 1	0027603419	286,000.00	0.000 %	FL	80.00	360	249,890.53	06/30/2021	49,978.11	49,978.11
Group 1	0027604502	184,000.00	5.250 %	TX	71.00	360	197,831.81	Active	(35,169.64)	(3,077.20)
Group 1	0027604958	150,000.00	4.500 %	OR	64.00	360	129,451.11	Active	(26,637.87)	(13,318.93)
Group 1	0027605919	177,000.00	0.000 %	NY	80.00	360	149,408.93	06/30/2021	29,881.79	29,881.79
Group 1	0027606033	331,000.00	4.375 %	NC	76.00	360	304,447.75	Active	(58,481.79)	(5,116.92)
Group 1	0027608825	108,000.00	4.625 %	MI	62.00	360	98,963.78	Active	(18,586.46)	(1,626.24)
Group 1	0027609443	167,000.00	4.500 %	NE	80.00	360	154,642.16	Active	(29,772.34)	0.00
Group 2	0027807171	199,000.00	4.750 %	MA	95.00	360	191,986.15	Active	(35,424.26)	(17,712.13)
Group 2	0027808455	85,000.00	0.000 %	TX	95.00	360	74,519.96	06/30/2021	14,903.99	14,903.99
Group 2	0027809443	353,000.00	4.500 %	TX	97.00	360	330,024.24	Active	(62,219.18)	0.00

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Series 2015-C02



Distribution Date: 26-Jul-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	0027809841	94,000.00	4.875 %	IA	97.00	360	88,684.65	Active	(16,660.53)	0.00
Group 2	0027811531	436,000.00	4.375 %	VA	90.00	360	409,759.48	Active	(77,014.50)	0.00
Group 2	0027812028	181,000.00	0.000 %	IL	95.00	360	159,066.48	11/30/2020	(31,813.30)	0.00
Group 2	0027812689	112,000.00	5.375 %	AL	95.00	360	108,510.41	Active	(20,150.21)	(2,417.23)
Group 2	0027813080	206,000.00	4.625 %	FL	90.00	360	188,549.57	Active	(36,071.94)	(4,327.21)
Group 2	0027813456	176,000.00	4.625 %	FL	95.00	360	172,952.25	Active	(31,172.36)	(3,739.46)
Group 2	0027814474	190,000.00	4.875 %	ID	95.00	360	178,519.42	Active	(33,769.09)	0.00
Group 2	0027815320	165,000.00	4.750 %	NC	90.00	360	150,739.85	Active	(29,153.50)	0.00
Group 2	0027821138	316,000.00	4.750 %	AZ	82.00	360	248,703.82	Active	(47,184.83)	(5,660.32)
Group 2	0027821418	256,000.00	0.000 %	TX	95.00	360	229,112.17	06/30/2021	45,822.43	45,822.43
Group 2	0027821993	283,000.00	5.125 %	NJ	93.00	360	256,089.31	Active	(49,274.76)	0.00
Group 2	0027822312	342,000.00	0.000 %	MA	95.00	360	323,837.02	06/30/2021	64,767.40	34,120.62
Group 2	0027822324	134,000.00	0.000 %	MA	90.00	360	117,572.40	06/30/2021	23,514.48	23,514.48
Group 2	0027824885	90,000.00	0.000 %	AR	89.00	360	79,246.88	06/30/2021	15,849.38	15,849.38
Group 2	0027825483	313,000.00	4.750 %	TX	95.00	360	320,972.10	Active	(60,290.86)	0.00
Group 2	0027825515	346,000.00	0.000 %	CO	87.00	360	303,999.07	06/30/2021	60,799.81	60,799.81
Group 2	0027827081	296,000.00	4.990 %	TX	95.00	360	281,811.37	Active	(52,245.53)	(6,267.41)
Group 2	0027827681	147,000.00	4.375 %	IN	95.00	360	135,249.20	Active	(25,930.89)	0.00
Group 2	0027828657	296,000.00	5.250 %	OR	95.00	360	291,395.87	Active	(53,466.51)	(26,733.25)
Group 2	0027829504	141,000.00	0.000 %	FL	95.00	360	130,407.14	06/30/2021	26,081.43	26,081.43
Group 2	0027830424	245,000.00	4.875 %	MD	82.00	360	212,960.82	Active	(43,517.41)	0.00
Group 2	0027830833	116,000.00	4.750 %	IN	95.00	360	99,755.62	Active	(18,661.77)	0.00
Group 2	0027832879	252,000.00	5.125 %	FL	95.00	360	218,296.10	Active	(44,766.39)	0.00
Group 2	0027833020	166,000.00	0.000 %	IL	95.00	360	146,322.30	06/30/2021	29,264.46	29,264.46
Group 2	0027833918	342,000.00	4.125 %	FL	95.00	360	341,324.56	Active	(63,561.43)	0.00
Group 2	0027835085	224,000.00	%	NJ	95.00	360	197,128.50	10/31/2020	(39,425.70)	(4,729.53)
Group 2	0027836348	70,000.00	4.875 %	CA	90.00	360	63,159.53	Active	(11,678.86)	0.00
Group 2	0027837015	147,000.00	4.500 %	TX	95.00	360	143,340.65	Active	(26,197.81)	(3,142.71)
Group 2	0027838541	261,000.00	4.750 %	CA	95.00	360	244,872.46	Active	(46,598.36)	(5,589.96)
Group 2	0027841812	228,000.00	0.000 %	AZ	95.00	360	201,846.16	03/31/2021	(40,369.23)	0.00
Group 2	0027844619	315,000.00	4.750 %	NY	90.00	360	298,123.97	Active	(55,271.00)	(6,630.34)
Group 2	0027845219	78,000.00	%	CT	88.00	360	67,306.60	10/31/2020	(13,461.32)	(1,614.83)
Group 2	0027846482	220,000.00	0.000 %	GA	95.00	360	194,079.06	06/30/2021	38,815.81	38,815.81

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Jul-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	0027846995	206,000.00	4.750 %	VA	95.00	360	193,856.18	Active	(36,638.46)	0.00
Group 2	0027847655	156,000.00	4.875 %	TX	95.00	360	147,337.43	Active	(27,885.14)	(3,345.11)
Group 2	0027849472	145,000.00	0.000 %	SC	95.00	360	128,997.94	06/30/2021	25,799.59	25,799.59
Group 2	0027851068	222,000.00	0.000 %	WA	95.00	360	197,208.79	11/30/2020	(39,441.76)	0.00
Group 2	0027852731	417,000.00	4.500 %	CT	95.00	360	379,075.17	Active	(73,097.97)	0.00
Group 2	0027853558	230,000.00	0.000 %	CA	90.00	360	200,055.29	06/30/2021	40,011.06	40,011.06
Group 2	0027853930	232,000.00	4.375 %	LA	95.00	360	195,739.50	Active	(39,717.96)	0.00
Group 2	0027854917	115,000.00	0.000 %	FL	97.00	360	100,032.07	06/30/2021	20,006.41	20,006.41
Group 2	0027855256	156,000.00	4.500 %	OH	90.00	360	149,198.63	Active	(27,659.57)	(3,318.06)
Group 2	0027861642	262,000.00	0.000 %	UT	94.00	360	228,125.06	06/30/2021	45,625.01	45,625.01
Group 2	0027862425	65,000.00	0.000 %	KS	95.00	360	56,388.85	06/30/2021	11,277.71	11,277.71
Group 2	0027865297	124,000.00	0.000 %	IL	95.00	360	108,929.56	06/30/2021	21,785.91	21,785.91
Group 2	0027865400	285,000.00	0.000 %	CO	95.00	360	258,973.25	06/30/2021	51,794.65	51,794.65
Group 2	0027865943	145,000.00	4.500 %	NC	95.00	360	136,308.59	Active	(25,761.58)	0.00
Group 2	0027866331	146,000.00	%	MA	90.00	360	113,983.03	10/31/2020	(22,796.61)	(2,734.70)
Group 2	0027866969	77,000.00	5.250 %	MI	90.00	360	75,541.26	Active	(13,794.27)	(1,654.77)
Group 2	0027867041	318,000.00	4.125 %	CT	95.00	360	290,082.83	Active	(55,878.78)	0.00
Group 2	0027867853	66,000.00	4.875 %	LA	90.00	360	61,946.31	Active	(11,744.85)	(1,408.92)
Group 2	0027868461	361,000.00	4.375 %	CA	95.00	360	337,488.03	Active	(63,939.03)	0.00
Group 2	0027869876	64,000.00	4.750 %	CT	95.00	360	66,489.37	Active	(12,033.34)	0.00
Group 2	0027871375	318,000.00	0.000 %	TX	95.00	360	267,869.91	06/30/2021	53,573.98	53,573.98
Group 2	0027871702	328,000.00	4.750 %	MD	95.00	360	308,779.22	Active	(58,463.12)	0.00
Group 2	0027873617	225,000.00	0.000 %	MN	95.00	360	197,425.31	06/30/2021	39,485.06	39,485.06
Group 2	0027877057	168,000.00	4.500 %	CA	95.00	360	157,879.12	Active	(29,802.70)	0.00
Group 2	0027877287	125,000.00	0.000 %	KY	95.00	360	110,606.73	06/30/2021	22,121.35	22,121.35
Group 2	0027878011	128,000.00	0.000 %	TX	95.00	360	111,801.02	06/30/2021	22,360.20	22,360.20
Group 2	0027878465	241,000.00	0.000 %	TX	93.00	360	207,790.49	06/30/2021	41,558.10	41,558.10
Group 2	0027878637	409,000.00	%	OK	95.00	360	357,957.41	10/31/2020	(71,591.48)	(8,588.15)
Group 2	0027882324	181,000.00	0.000 %	CA	95.00	360	158,775.20	06/30/2021	31,755.04	31,755.04
Group 2	0027884245	130,000.00	4.500 %	IL	95.00	360	104,857.05	Active	(20,169.26)	0.00
Group 2	0027884546	164,000.00	4.500 %	FL	95.00	360	156,751.13	Active	(29,299.77)	0.00

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

* This data is currently not provided for reporting.

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C02



Distribution Date: 26-Jul-2021
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** 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-C02



Distribution Date: 26-Jul-2021
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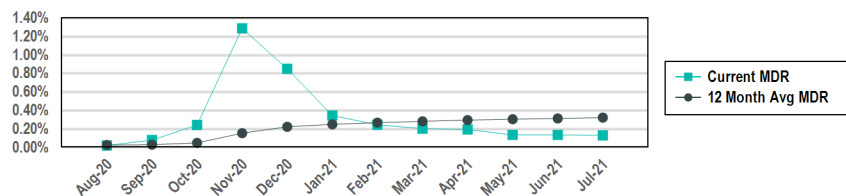
Realized Loss Report - Collateral

Summary

MDR

Current Month	0.131 %
3 Month Average	0.134 %
12 Month Average	0.323 %

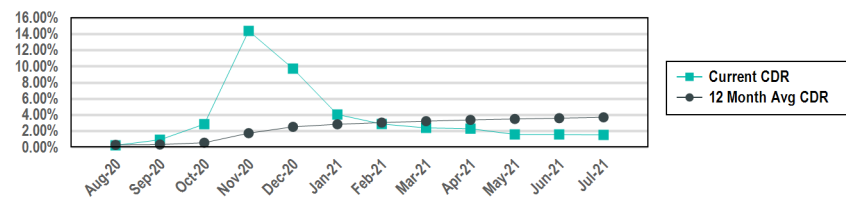
MDR: Current vs. 12mo Average



CDR

Current Month	1.557 %
3 Month Average	1.591 %
12 Month Average	3.728 %

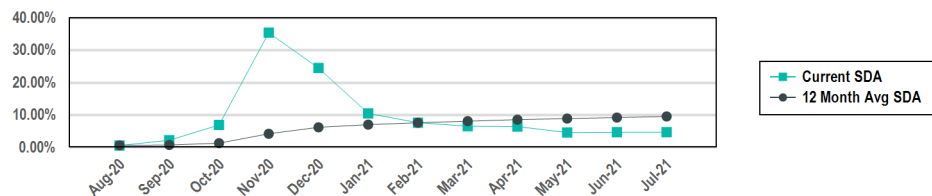
CDR: Current vs. 12mo Average



SDA

Current Month	4.706 %
3 Month Average	4.677 %
12 Month Average	9.585 %

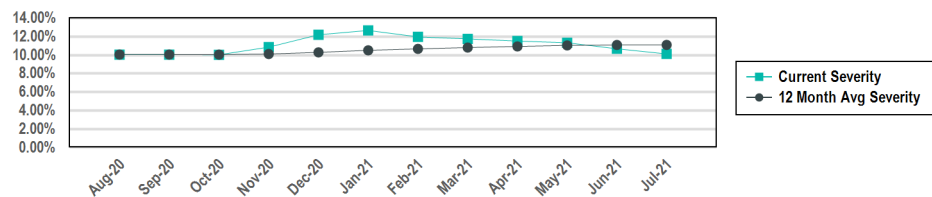
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative)	10.125 %
3 Month Average (Cumulative)	10.712 %
12 Month Average (Cumulative)	11.102 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



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-C02



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Prepayment Rates

Summary

SMM

Current Month 3.475 %
3 Month Average 4.161 %
12 Month Average 4.319 %

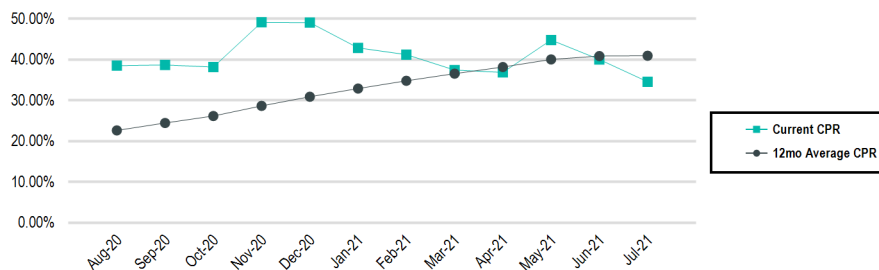
CPR

Current Month 34.584 %
3 Month Average 39.817 %
12 Month Average 40.968 %

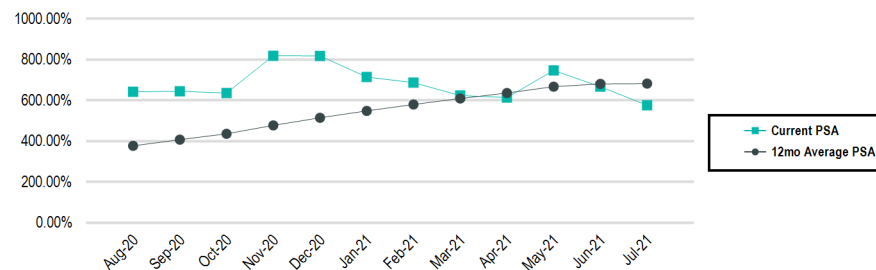
PSA

Current Month 576.394 %
3 Month Average 663.625 %
12 Month Average 682.796 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 3.343 %
3 Month Average 4.055 %
12 Month Average 4.152 %

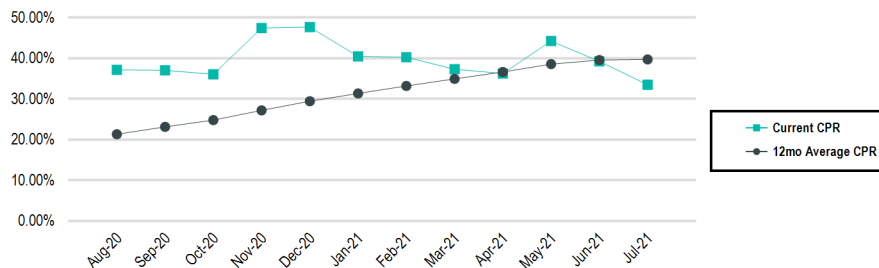
CPR

Current Month 33.503 %
3 Month Average 39.005 %
12 Month Average 39.733 %

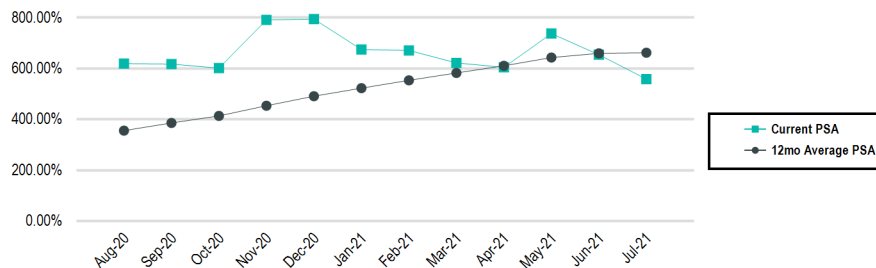
PSA

Current Month 558.389 %
3 Month Average 650.080 %
12 Month Average 662.212 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Prepayment Rates

Group 2

SMM

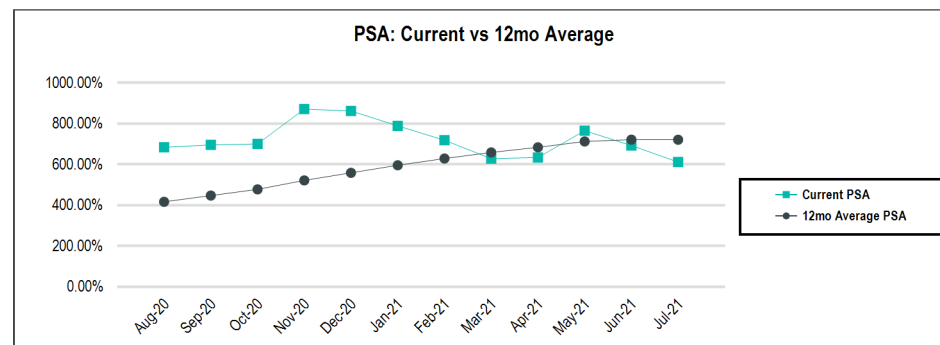
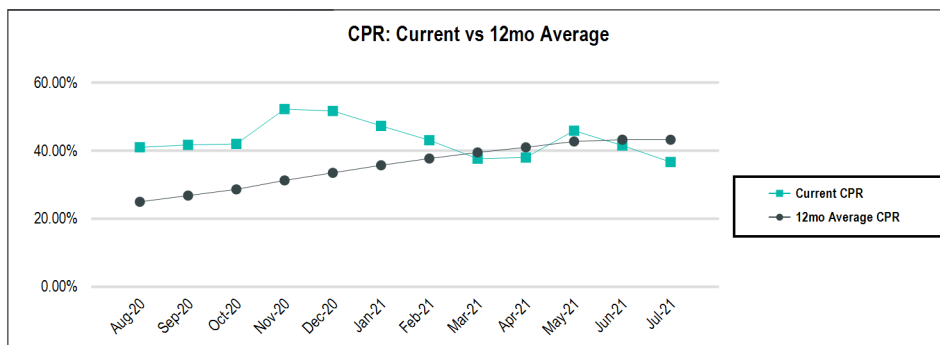
Current Month	3.738 %
3 Month Average	4.372 %
12 Month Average	4.644 %

CPR

Current Month	36.692 %
3 Month Average	41.406 %
12 Month Average	43.278 %

PSA

Current Month	611.541 %
3 Month Average	690.095 %
12 Month Average	721.297 %



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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Supplemental Reporting

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.

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 2015-C02), 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 May 27, 2015.

Cut-off Date

means the close of business on March 31, 2015.

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 May 2025.

Payment Date

means the 25th day of each calendar month (or, if not a Business Day, the following Business Day), commencing in June 2015.

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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.