

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: 27-Sep-2021
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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 %	4,914,474,360.72	0.00	165,195,546.14	0.00	4,749,278,814.58	165,195,546.14	0.00
1M-1	30711XAW4	09/24/2021	1.23438 %	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	30711XAX2	09/24/2021	4.08438 %	148,669,210.09	556,619.75	7,236,408.65	0.00	141,432,801.44	7,793,028.40	0.00
1M-2H	NA	08/31/2021	0.00000 %	7,834,568.65	0.00	381,344.20	0.00	7,453,224.46	381,344.20	0.00
1B-H	NA	08/31/2021	0.00000 %	77,801,434.99	0.00	0.00	(1,751,708.76)	79,553,143.75	0.00	32,453,922.25
2A-H	NA	08/31/2021	0.00000 %	2,417,886,240.31	0.00	93,680,419.82	0.00	2,324,205,820.49	93,680,419.82	0.00
2M-1	30711XAY0	09/24/2021	1.28438 %	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	30711XAZ7	09/24/2021	4.08438 %	22,763,445.35	85,226.68	4,477,465.48	0.00	18,285,979.88	4,562,692.16	0.00
2M-2H	NA	08/31/2021	0.00000 %	1,199,383.05	0.00	235,913.15	0.00	963,469.89	235,913.15	0.00
2B-H	NA	08/31/2021	0.00000 %	103,464,924.61	0.00	0.00	(951,483.73)	104,416,408.34	0.00	31,642,359.66
Totals				7,694,093,567.77	641,846.43	271,207,097.44	(2,703,192.49)	7,425,589,662.83	271,848,943.87	64,096,281.91

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	4,914,474,360.72	12,212,043.89	152,983,502.25	0.00	0.00	165,195,546.14	4,749,278,814.58	0.17621444	165,195,546.14
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	148,669,210.09	553,081.90	6,683,326.75	0.00	0.00	7,236,408.65	141,432,801.44	0.22625628	7,236,408.65
1M-2H	32,941,514.00	7,834,568.65	29,146.30	352,197.89	0.00	0.00	381,344.20	7,453,224.46	0.22625628	381,344.20
1B-H	112,007,066.00	77,801,434.99	0.00	0.00	0.00	(1,751,708.76)	(1,751,708.76)	79,553,143.75	0.71025112	0.00
2A-H	16,284,533,874.00	2,417,886,240.31	5,740,567.44	87,939,852.37	0.00	0.00	93,680,419.82	2,324,205,820.49	0.14272474	93,680,419.82
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	22,763,445.35	287,397.45	4,190,068.03	0.00	0.00	4,477,465.48	18,285,979.88	0.05521129	4,477,465.48
2M-2H	17,450,595.00	1,199,383.05	15,142.68	220,770.47	0.00	0.00	235,913.15	963,469.89	0.05521129	235,913.15
2B-H	136,058,768.00	103,464,924.61	0.00	0.00	0.00	(951,483.73)	(951,483.73)	104,416,408.34	0.76743609	0.00
Totals	45,009,112,649.00	7,694,093,567.77	18,837,379.66	252,369,717.76	0.00	(2,703,192.49)	268,503,904.95	7,425,589,662.83	0.16497969	271,207,097.44

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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	182.34375947	0.45310848	5.67620968	0.00000000	0.00000000	6.12931816	176.21444132	0.17621444	6.12931816
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	237.83268291	0.88478947	10.69161214	0.00000000	0.00000000	11.57640162	226.25628130	0.22625628	11.57640162
1M-2H	32,941,514.00	237.83268280	0.88478933	10.69161211	0.00000000	0.00000000	11.57640174	226.25628136	0.22625628	11.57640174
1B-H	112,007,066.00	694.61184699	0.00000000	0.00000000	0.00000000	(15.63927012)	(15.63927012)	710.25111710	0.71025112	0.00000000
2A-H	16,284,533,874.00	148.47746082	0.35251653	5.40020691	0.00000000	0.00000000	5.75272345	142.72473738	0.14272474	5.75272345
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	68.73020939	0.86774592	12.65117159	0.00000000	0.00000000	13.51891751	55.21129191	0.05521129	13.51891751
2M-2H	17,450,595.00	68.73020949	0.86774577	12.65117149	0.00000000	0.00000000	13.51891726	55.21129165	0.05521129	13.51891726
2B-H	136,058,768.00	760.44290369	0.00000000	0.00000000	0.00000000	(6.99318202)	(6.99318202)	767.43608571	0.76743609	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 %	4,914,474,360.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,749,278,814.58
1M-1	N/A	N/A	1.23438 %	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	4.08438 %	148,669,210.09	556,619.75	0.00	0.00	0.00	0.00	556,619.75	0.00	141,432,801.44
1M-2H	N/A	N/A	0.00000 %	7,834,568.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,453,224.46
1B-H	N/A	N/A	0.00000 %	77,801,434.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,553,143.75
2A-H	N/A	N/A	0.00000 %	2,417,886,240.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,324,205,820.49
2M-1	N/A	N/A	1.28438 %	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	08/25/21 - 09/26/21	33	4.08438 %	22,763,445.35	85,226.68	0.00	0.00	0.00	0.00	85,226.68	0.00	18,285,979.88
2M-2H	N/A	N/A	0.00000 %	1,199,383.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	963,469.89
2B-H	N/A	N/A	0.00000 %	103,464,924.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	104,416,408.34
Totals					641,846.43	0.00	0.00	0.00	0.00	641,846.43	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 %	182.34375947	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	176.21444132
1M-1	266,000,000.00	1.23438 %	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	4.08438 %	237.83268291	0.89044913	0.00000000	0.00000000	0.00000000	0.00000000	0.89044913	0.00000000	226.25628130
1M-2H	32,941,514.00	0.00000 %	237.83268280	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	226.25628136
1B-H	112,007,066.00	0.00000 %	694.61184699	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	710.25111710
2A-H	16,284,533,874.00	0.00000 %	148.47746082	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	142.72473738
2M-1	226,200,000.00	1.28438 %	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	4.08438 %	68.73020939	0.25732693	0.00000000	0.00000000	0.00000000	0.00000000	0.25732693	0.00000000	55.21129191
2M-2H	17,450,595.00	0.00000 %	68.73020949	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	55.21129165
2B-H	136,058,768.00	0.00000 %	760.44290369	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	767.43608571

(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	9,671,694.73
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	2,703,192.49
Total Deposits	12,374,887.22
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	12,355,720.56
Total Withdrawals (Pool Distribution Amount)	12,374,887.22
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	0.084380%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	171,061,590.22
Total Principal Reduction Cumulative	23,024,048,582.80
Scheduled Principal Current	12,794,272.09
Scheduled Principal Cumulative	1,951,116,476.18
Unscheduled Principal Current	160,019,026.89
Unscheduled Principal Cumulative	21,040,478,184.37
Senior Reduction Amount	165,195,546.14
Subordinate Reduction Amount	7,617,752.84
Calculated Recovery Principal Amount	5,415,700.36
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,751,708.76
Group 2	
Total Principal Reduction Current	97,442,314.72
Total Principal Reduction Cumulative	14,559,474,403.45
Scheduled Principal Current	6,043,107.57
Scheduled Principal Cumulative	1,092,797,046.90
Unscheduled Principal Current	92,350,690.88
Unscheduled Principal Cumulative	13,435,034,996.90
Senior Reduction Amount	93,680,419.82
Subordinate Reduction Amount	4,713,378.63
Calculated Recovery Principal Amount	4,246,108.89
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	951,483.73
Informational Reporting	
Group 1	
At Issuance Loan Count	134659
Period Beginning Loan Count	35482
Period Reference Pool Removal Loan Count	988
Period Ending Loan Count	34550

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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	4,977,717,985.03
Period PIF Loan Count Current	966
PIF Loan Count Cumulative	98335
Period PIF Loan UPB Current	160,319,391.77
PIF Loan UPB Cumulative	20,041,576,228.14
Period Partial Prepayment Amount	(5,160,205.32)
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	22
D180 Credit Event Loan Count Cumulative	1661
D180 Credit Event Actual Balance Curr	3,663,991.60
D180 Credit Event Actual Balance Cum	300,402,247.91
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	62
Reversed Credit Event Loan Count Cumulative	620
Reversed Credit Event Amount Current	12,422,535.44
Reversed Credit Event Amount Cumulative	122,576,727.70
Credit Event Amount Current	3,663,991.60
Credit Event Amount Cumulative	302,278,448.18
Total Active Modified Loan Count	242
Total Active Modified Loan UPB	38,226,428.22
Group 2	
At Issuance Loan Count	81476
Period Beginning Loan Count	17293
Period Reference Pool Removal Loan Count	575
Period Ending Loan Count	16755
UPB at Origination	17,407,819,000.00
UPB at Issuance	17,007,346,082.73
UPB Actual Current	2,447,871,679.28

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	555
PIF Loan Count Cumulative	63402
Period PIF Loan UPB Current	93,723,379.38
PIF Loan UPB Cumulative	12,996,376,909.38
Period Partial Prepayment Amount	(5,309,035.23)
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	20
D180 Credit Event Loan Count Cumulative	1247
D180 Credit Event Actual Balance Curr	3,297,903.05
D180 Credit Event Actual Balance Cum	239,810,477.92
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	39
Reversed Credit Event Loan Count Cumulative	360
Reversed Credit Event Amount Current	8,055,321.73
Reversed Credit Event Amount Cumulative	68,858,941.37
Credit Event Amount Current	3,297,903.05
Credit Event Amount Cumulative	243,248,531.16
Total Active Modified Loan Count	216
Total Active Modified Loan UPB	39,617,311.20
Structural Reporting	
Group 1	
Senior Percentage	95.449306%
Subordinate Percentage	4.550694%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 2%]	0.031279%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.079498%
Prior Cum Net Credit Event Percentage	1.110776%
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	94.993633%
Subordinate Percentage	5.006367%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.027973%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.430256%
Prior Cum Net Credit Event Percentage	1.458228%
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 %	4.550000 %	4.590000 %
1M-1	0.00	0.00	2.750000 %	4.550000 %	4.590000 %
1M-1H	0.00	0.00	2.750000 %	4.550000 %	4.590000 %
1M-2	0.00	0.00	0.400000 %	1.510000 %	1.600000 %
1M-2H	0.00	0.00	0.400000 %	1.510000 %	1.600000 %
1B-H	0.00	1,751,708.76	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	5.010000 %	5.050000 %
2M-1	0.00	0.00	2.850000 %	5.010000 %	5.050000 %
2M-1H	0.00	0.00	2.850000 %	5.010000 %	5.050000 %
2M-2	0.00	0.00	0.800000 %	4.060000 %	4.270000 %
2M-2H	0.00	0.00	0.800000 %	4.060000 %	4.270000 %
2B-H	0.00	951,483.73	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C02



Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Connecticut Avenue Securities

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	492	74,753,486.26	0.958971 %	1.006701 %
60 Days	124	18,132,066.33	0.241692 %	0.244184 %
90 Days	64	10,106,921.14	0.124744 %	0.136109 %
120 Days	56	9,054,484.50	0.109151 %	0.121936 %
150 Days	39	6,906,317.67	0.076016 %	0.093007 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	775	118,953,275.90	1.510574 %	1.601937 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	304	45,190,345.28	0.879884 %	0.907853 %
60 Days	74	10,982,754.08	0.214182 %	0.220638 %
90 Days	41	6,898,184.40	0.118669 %	0.138581 %
120 Days	35	5,878,568.93	0.101302 %	0.118098 %
150 Days	26	4,687,070.82	0.075253 %	0.094161 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	480	73,636,923.51	1.389291 %	1.479331 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	188	29,563,140.98	1.122053 %	1.207708 %
60 Days	50	7,149,312.25	0.298418 %	0.292062 %
90 Days	23	3,208,736.74	0.137272 %	0.131083 %
120 Days	21	3,175,915.57	0.125336 %	0.129742 %
150 Days	13	2,219,246.85	0.077589 %	0.090660 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	295	45,316,352.39	1.760668 %	1.851255 %

Connecticut Avenue Securities

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Distribution Date: 27-Sep-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	28	4,835,777.49	497,586.33	0.010 %	56	11,718,101.44	(2,249,295.09)	(0.045 %)	84	16,553,878.93	(1,751,708.76)	(0.035 %)
Group 2	22	3,875,334.65	543,438.72	0.022 %	37	7,828,897.66	(1,494,922.45)	(0.061 %)	59	11,704,232.31	(951,483.73)	(0.039 %)
Total	50	8,711,112.14	1,041,025.05	0.014 %	93	19,546,999.10	(3,744,217.54)	(0.050 %)	143	28,258,111.24	(2,703,192.49)	(0.036 %)

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	0027475946	110,000.00	0.000 %	IA	80.00	360	97,563.55	11/30/2020	(19,512.71)	(1,707.28)
Group 1	0027477054	100,000.00	5.000 %	TX	80.00	360	92,614.94	Active	(17,656.23)	0.00
Group 1	0027480457	521,000.00	4.750 %	CA	66.00	360	489,282.91	Active	(92,619.98)	(46,309.99)
Group 1	0027480503	280,000.00	4.625 %	TX	80.00	360	251,252.44	Active	(47,649.39)	(23,824.70)
Group 1	0027480870	103,000.00	4.500 %	CA	80.00	360	96,337.04	Active	(18,291.01)	(9,145.50)
Group 1	0027481981	125,000.00	0.000 %	CO	74.00	360	105,327.76	05/31/2021	(21,065.55)	0.00
Group 1	0027482283	626,000.00	4.250 %	CA	74.00	360	554,697.26	Active	(109,420.09)	0.00
Group 1	0027483067	260,000.00	4.875 %	CA	62.00	360	244,916.48	Active	(46,292.75)	(23,146.38)
Group 1	0027484989	108,000.00	4.750 %	TX	80.00	360	101,143.34	Active	(19,065.50)	0.00
Group 1	0027485335	240,000.00	4.125 %	CO	80.00	360	51,930.31	Active	(17,058.52)	(1,492.55)
Group 1	0027485610	94,000.00	0.000 %	PA	80.00	360	82,806.77	08/31/2021	16,561.35	16,561.35
Group 1	0027488577	118,000.00	4.750 %	PA	80.00	360	86,178.14	Active	(18,091.38)	(9,045.69)
Group 1	0027489933	206,000.00	4.125 %	MA	63.00	360	173,633.51	Active	(35,827.92)	0.00
Group 1	0027490963	338,000.00	0.000 %	NY	75.00	360	296,428.67	08/31/2021	59,285.73	59,285.73
Group 1	0027493741	180,000.00	5.250 %	TX	75.00	360	172,466.67	Active	(32,451.00)	(16,225.50)
Group 1	0027494979	87,000.00	5.625 %	MN	80.00	360	82,338.42	Active	(15,648.00)	0.00
Group 1	0027495338	172,000.00	5.250 %	FL	80.00	360	170,127.21	Active	(31,047.34)	(15,523.67)
Group 1	0027498006	154,000.00	4.875 %	LA	63.00	360	152,655.17	Active	(27,571.39)	(13,785.70)
Group 1	0027498085	77,000.00	5.500 %	OH	70.00	360	79,779.65	Active	(13,963.39)	(6,981.70)
Group 1	0027498086	28,000.00	5.625 %	OH	75.00	360	28,393.03	Active	(5,110.62)	(2,555.31)

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Connecticut Avenue Securities

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Distribution Date: 27-Sep-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	0027498731	263,000.00	4.625 %	NJ	70.00	360	232,287.00	Active	(46,940.09)	(4,107.07)
Group 1	0027500844	205,000.00	0.000 %	FL	71.00	360	174,733.93	08/31/2021	34,946.79	34,946.79
Group 1	0027501152	192,000.00	5.230 %	CO	80.00	360	175,334.04	Active	(34,206.43)	0.00
Group 1	0027504199	376,000.00	4.625 %	CA	80.00	360	348,607.89	Active	(66,929.28)	0.00
Group 1	0027504439	107,000.00	4.875 %	MS	80.00	360	97,163.19	Active	(18,877.56)	0.00
Group 1	0027505276	192,000.00	0.000 %	FL	79.00	360	167,647.63	06/30/2021	(34,384.34)	0.00
Group 1	0027505862	35,000.00	0.000 %	OH	70.00	360	30,751.66	08/31/2021	6,150.33	6,150.33
Group 1	0027506183	150,000.00	0.000 %	LA	72.00	360	129,207.47	08/31/2021	25,841.49	25,841.49
Group 1	0027507142	225,000.00	0.000 %	NJ	75.00	360	198,347.32	08/31/2021	39,669.46	39,669.46
Group 1	0027507156	218,000.00	0.000 %	AL	80.00	360	188,890.08	08/31/2021	37,778.02	37,778.02
Group 1	0027507328	70,000.00	0.000 %	OH	80.00	360	59,895.64	08/31/2021	11,979.13	11,979.13
Group 1	0027511274	82,000.00	4.750 %	AZ	80.00	360	71,510.01	Active	(14,617.66)	0.00
Group 1	0027515432	51,000.00	0.000 %	OH	66.00	360	39,006.40	08/31/2021	7,801.28	7,801.28
Group 1	0027516449	155,000.00	4.461 %	CA	61.00	360	147,674.18	Active	(28,160.59)	0.00
Group 1	0027518532	340,000.00	0.000 %	LA	80.00	360	296,319.58	08/31/2021	59,263.92	59,263.92
Group 1	0027521252	96,000.00	0.000 %	WI	74.00	360	88,910.29	08/31/2021	17,782.06	17,782.06
Group 1	0027523221	256,000.00	4.625 %	MD	80.00	360	240,612.14	Active	(45,311.48)	0.00
Group 1	0027523302	257,000.00	0.000 %	CA	78.00	360	224,281.61	08/31/2021	44,856.32	44,856.32
Group 1	0027523669	288,000.00	4.125 %	GA	75.00	360	265,045.53	Active	(50,553.01)	0.00
Group 1	0027524117	225,000.00	0.000 %	FL	80.00	360	199,016.76	08/31/2021	39,803.35	39,803.35
Group 1	0027529394	417,000.00	4.375 %	CA	70.00	360	368,379.71	Active	(71,251.99)	(35,626.00)
Group 1	0027530933	127,000.00	4.125 %	NM	79.00	360	120,445.25	Active	(22,329.93)	(11,164.96)
Group 1	0027532406	308,000.00	4.750 %	NJ	70.00	360	294,209.51	Active	(54,743.74)	(4,789.85)
Group 1	0027533698	417,000.00	4.250 %	NY	78.00	360	386,375.28	Active	(73,399.34)	(6,422.14)
Group 1	0027536953	106,000.00	0.000 %	MT	80.00	360	91,388.41	08/31/2021	18,277.68	18,277.68
Group 1	0027537193	180,000.00	4.500 %	MI	80.00	360	181,574.37	Active	(33,718.76)	(2,950.25)
Group 1	0027538256	368,000.00	0.000 %	VA	65.00	360	318,499.85	08/31/2021	63,699.97	63,699.97
Group 1	0027539308	428,000.00	4.190 %	HI	75.00	360	399,601.13	Active	(75,465.27)	(37,732.64)
Group 1	0027539968	136,000.00	4.750 %	PA	80.00	360	122,413.83	Active	(23,874.75)	0.00
Group 1	0027544461	626,000.00	%	CA	74.00	360	551,675.63	10/31/2020	(110,335.13)	(55,167.57)
Group 1	0027547779	293,000.00	4.750 %	HI	75.00	360	276,936.63	Active	(52,087.67)	0.00
Group 1	0027549043	375,000.00	4.990 %	CA	75.00	360	363,975.99	Active	(67,318.13)	(33,659.06)
Group 1	0027549582	318,000.00	4.375 %	NJ	77.00	360	288,887.21	Active	(55,246.55)	(4,833.84)

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Connecticut Avenue Securities

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Series 2015-C02



Distribution Date: 27-Sep-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	0027555270	146,000.00	4.875 %	NC	70.00	360	133,553.33	Active	(25,874.40)	0.00
Group 1	0027555404	155,000.00	4.875 %	OH	65.00	360	140,515.94	Active	(27,465.22)	0.00
Group 1	0027557109	328,000.00	4.625 %	VA	80.00	360	307,028.56	Active	(58,437.44)	(29,218.72)
Group 1	0027558788	221,000.00	4.875 %	FL	75.00	360	192,152.76	Active	(39,710.11)	(19,855.05)
Group 1	0027562361	500,000.00	4.625 %	HI	65.00	360	470,836.81	Active	(89,405.17)	(44,702.59)
Group 1	0027566194	100,000.00	4.875 %	PR	73.00	360	91,067.08	Active	(18,110.67)	(9,055.33)
Group 1	0027566256	189,000.00	5.000 %	MN	72.00	360	176,324.96	Active	(33,733.35)	0.00
Group 1	0027568985	417,000.00	4.750 %	CA	76.00	360	394,403.15	Active	(74,658.88)	(37,329.44)
Group 1	0027570727	270,000.00	0.000 %	CA	80.00	360	235,731.82	08/31/2021	47,146.36	47,146.36
Group 1	0027570836	351,000.00	4.875 %	CA	65.00	360	141,288.59	Active	(29,374.70)	(14,687.35)
Group 1	0027571745	88,000.00	4.750 %	TX	80.00	360	83,312.13	Active	(15,611.14)	0.00
Group 1	0027573167	240,000.00	4.250 %	LA	80.00	360	216,611.85	Active	(42,225.54)	0.00
Group 1	0027573552	116,000.00	4.500 %	NC	79.00	360	103,475.16	Active	(20,530.04)	0.00
Group 1	0027577138	212,000.00	4.500 %	CA	80.00	360	198,714.19	Active	(37,618.03)	(18,809.02)
Group 1	0027580026	82,000.00	4.625 %	NM	80.00	360	76,498.30	Active	(14,440.92)	0.00
Group 1	0027582141	208,000.00	0.000 %	NY	80.00	360	180,269.70	11/30/2020	(36,053.94)	(3,154.57)
Group 1	0027582831	184,000.00	0.000 %	TX	80.00	360	161,882.00	08/31/2021	32,376.40	32,376.40
Group 1	0027587486	380,000.00	4.375 %	CA	63.00	360	359,790.55	Active	(67,118.86)	(33,559.43)
Group 1	0027593354	278,000.00	0.000 %	TX	80.00	360	241,988.35	08/31/2021	48,397.67	48,397.67
Group 1	0027595833	181,000.00	4.875 %	FL	80.00	360	164,672.77	Active	(31,905.47)	0.00
Group 1	0027597932	24,000.00	0.000 %	NY	80.00	360	21,042.38	08/31/2021	4,208.48	4,208.48
Group 1	0027598065	416,000.00	4.625 %	MA	80.00	360	396,931.93	Active	(74,329.37)	(37,164.69)
Group 1	0027598560	49,000.00	4.750 %	OH	75.00	360	47,040.70	Active	(8,681.34)	0.00
Group 1	0027598833	105,000.00	4.875 %	PA	70.00	360	100,041.60	Active	(18,741.28)	0.00
Group 1	0027600866	233,000.00	5.125 %	VA	71.00	360	219,714.57	Active	(41,736.00)	0.00
Group 1	0027600944	200,000.00	0.000 %	DC	80.00	360	174,316.64	08/31/2021	34,863.33	34,863.33
Group 1	0027601082	173,000.00	0.000 %	CA	75.00	360	147,310.99	08/31/2021	29,462.20	29,462.20
Group 1	0027602321	77,000.00	%	NM	68.00	360	69,301.62	10/31/2020	(13,860.32)	(6,930.16)
Group 1	0027604505	286,000.00	0.000 %	TX	80.00	360	263,234.98	08/31/2021	52,647.00	52,647.00
Group 1	0027606772	330,000.00	4.750 %	CA	71.00	360	311,627.80	Active	(60,612.76)	(29,493.79)
Group 1	0027608226	208,000.00	4.875 %	PA	80.00	360	183,719.30	Active	(36,177.66)	0.00
Group 2	0027810585	128,000.00	0.000 %	LA	86.00	360	107,194.48	08/31/2021	21,438.90	21,438.90
Group 2	0027813663	417,000.00	5.125 %	NJ	88.00	360	392,451.76	Active	(75,904.68)	0.00

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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	0027814589	163,000.00	0.000 %	FL	97.00	360	141,961.84	08/31/2021	28,392.37	28,392.37
Group 2	0027816434	140,000.00	4.375 %	PR	97.00	360	119,906.41	Active	(24,547.62)	0.00
Group 2	0027818010	217,000.00	4.625 %	MN	93.00	360	212,533.27	Active	(38,552.46)	(4,624.77)
Group 2	0027819204	212,000.00	4.500 %	NJ	90.00	360	193,500.32	Active	(37,485.96)	0.00
Group 2	0027819729	318,000.00	4.750 %	WA	90.00	360	306,043.82	Active	(56,773.04)	(6,810.52)
Group 2	0027825169	259,000.00	4.375 %	KY	95.00	360	226,979.42	Active	(45,496.03)	0.00
Group 2	0027826534	178,000.00	0.000 %	NY	85.00	360	157,978.27	08/31/2021	31,595.65	31,595.65
Group 2	0027828474	196,000.00	0.000 %	NY	95.00	360	174,277.07	08/31/2021	34,855.41	34,855.41
Group 2	0027828992	209,000.00	0.000 %	IL	95.00	360	182,181.27	08/31/2021	36,436.25	36,436.25
Group 2	0027829192	151,000.00	0.000 %	MD	85.00	360	133,917.74	08/31/2021	26,783.55	26,783.55
Group 2	0027829660	80,000.00	0.000 %	IL	95.00	360	69,801.78	08/31/2021	13,960.36	13,960.36
Group 2	0027829957	100,000.00	0.000 %	MD	95.00	360	87,041.76	08/31/2021	17,408.35	17,408.35
Group 2	0027830800	130,000.00	0.000 %	IN	90.00	360	112,199.33	08/31/2021	22,439.87	22,439.87
Group 2	0027832214	214,000.00	4.250 %	TX	97.00	360	194,440.91	Active	(37,343.36)	0.00
Group 2	0027832439	139,000.00	5.125 %	MS	90.00	360	130,886.63	Active	(24,803.77)	0.00
Group 2	0027832539	204,000.00	4.625 %	FL	95.00	360	188,893.83	Active	(36,083.40)	0.00
Group 2	0027833020	166,000.00	4.750 %	IL	95.00	360	151,378.35	Active	(29,264.46)	0.00
Group 2	0027833373	252,000.00	4.750 %	MA	90.00	360	249,455.11	Active	(45,041.71)	(22,520.85)
Group 2	0027834081	294,000.00	4.875 %	NJ	90.00	360	255,068.64	Active	(52,625.33)	0.00
Group 2	0027834224	135,000.00	5.000 %	PR	94.00	360	128,676.76	Active	(24,564.00)	(12,282.00)
Group 2	0027835099	342,000.00	4.875 %	OR	95.00	360	336,708.92	Active	(61,297.03)	(30,648.52)
Group 2	0027838434	378,000.00	0.000 %	FL	90.00	360	338,858.43	08/31/2020	(67,771.69)	(33,885.85)
Group 2	0027838765	227,000.00	4.875 %	TX	91.00	360	221,986.94	Active	(40,640.43)	(4,875.24)
Group 2	0027839115	271,000.00	4.500 %	MA	95.00	360	262,316.99	Active	(48,199.90)	(5,782.09)
Group 2	0027843310	405,000.00	0.000 %	GA	90.00	360	357,548.61	08/31/2021	71,509.72	71,509.72
Group 2	0027843640	169,000.00	0.000 %	GA	95.00	360	147,684.69	08/31/2021	29,536.94	29,536.94
Group 2	0027844263	563,000.00	4.125 %	CA	90.00	360	479,030.93	Active	(91,196.47)	0.00
Group 2	0027845058	56,000.00	4.875 %	MI	91.00	360	48,160.64	Active	(9,899.44)	0.00
Group 2	0027845090	266,000.00	4.625 %	NH	90.00	360	252,314.54	Active	(46,842.87)	0.00
Group 2	0027846190	113,000.00	4.750 %	AZ	90.00	360	98,103.79	Active	(17,895.05)	(8,947.53)
Group 2	0027846337	143,000.00	4.500 %	IL	95.00	360	138,178.95	Active	(25,377.36)	(12,688.68)
Group 2	0027847187	564,000.00	4.750 %	MD	90.00	360	506,402.75	Active	(99,641.25)	0.00
Group 2	0027849830	76,000.00	0.000 %	WA	95.00	360	65,591.70	08/31/2021	13,773.92	13,773.92

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Connecticut Avenue Securities

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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	0027852049	149,000.00	4.500 %	PA	90.00	360	133,053.57	Active	(25,588.49)	0.00
Group 2	0027854275	127,000.00	0.000 %	OH	95.00	360	109,767.99	08/31/2021	21,953.60	21,953.60
Group 2	0027856047	328,000.00	0.000 %	NJ	95.00	360	301,457.26	08/31/2021	60,291.45	60,291.45
Group 2	0027857595	146,000.00	4.250 %	IL	92.00	360	149,806.32	Active	(27,455.73)	(3,293.60)
Group 2	0027857903	155,000.00	0.000 %	ID	97.00	360	136,217.83	08/31/2021	27,243.57	27,243.57
Group 2	0027858809	160,000.00	4.500 %	TX	95.00	360	156,950.31	Active	(28,368.93)	0.00
Group 2	0027859040	121,000.00	4.750 %	PR	97.00	360	109,504.61	Active	(21,591.87)	(2,590.17)
Group 2	0027861642	262,000.00	4.500 %	UT	94.00	360	233,353.18	Active	(45,625.01)	0.00
Group 2	0027862240	276,000.00	0.000 %	TN	95.00	360	241,851.06	12/31/2020	(48,370.21)	0.00
Group 2	0027862469	156,000.00	0.000 %	SC	95.00	360	137,084.24	08/31/2021	27,416.85	27,416.85
Group 2	0027864321	200,000.00	4.500 %	LA	86.00	360	187,830.89	Active	(35,360.35)	0.00
Group 2	0027864554	333,000.00	0.000 %	GA	95.00	360	281,253.40	08/31/2021	56,250.68	56,250.68
Group 2	0027864828	364,000.00	4.500 %	AL	89.00	360	313,063.83	Active	(63,025.73)	0.00
Group 2	0027871285	190,000.00	0.000 %	NV	95.00	360	165,252.25	08/31/2021	33,050.45	33,050.45
Group 2	0027871398	109,000.00	4.750 %	NE	95.00	360	101,435.34	Active	(19,292.05)	0.00
Group 2	0027874596	133,000.00	4.750 %	NJ	95.00	360	125,328.05	Active	(23,695.87)	0.00
Group 2	0027875796	370,000.00	0.000 %	FL	95.00	360	321,195.58	08/31/2021	64,239.12	64,239.12
Group 2	0027876702	243,000.00	4.625 %	IN	95.00	360	227,844.32	Active	(43,268.49)	0.00
Group 2	0027878533	123,000.00	0.000 %	PA	95.00	360	105,018.07	08/31/2021	21,003.61	18,430.62
Group 2	0027882135	143,000.00	4.750 %	MD	95.00	360	142,588.91	Active	(25,603.88)	(12,801.94)
Group 2	0027883041	200,000.00	4.375 %	WI	95.00	360	180,815.38	Active	(34,678.86)	0.00
Group 2	0027883633	219,000.00	4.625 %	TN	85.00	360	207,168.98	Active	(39,028.49)	0.00
Group 2	0027887637	456,000.00	4.625 %	HI	95.00	360	408,308.62	Active	(81,787.64)	(9,811.29)
Group 2	0027887725	62,000.00	4.625 %	FL	87.00	360	58,425.67	Active	(11,075.44)	(1,328.61)

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.

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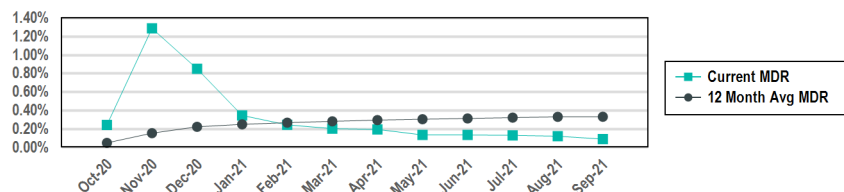
Realized Loss Report - Collateral

Summary

MDR

Current Month	0.090 %
3 Month Average	0.114 %
12 Month Average	0.332 %

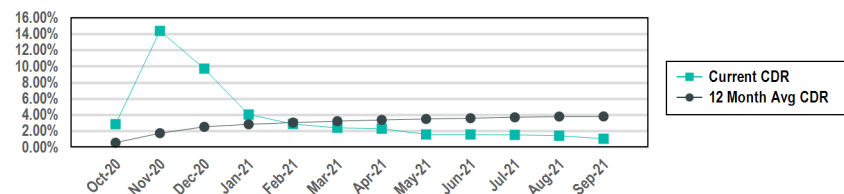
MDR: Current vs. 12mo Average



CDR

Current Month	1.080 %
3 Month Average	1.361 %
12 Month Average	3.838 %

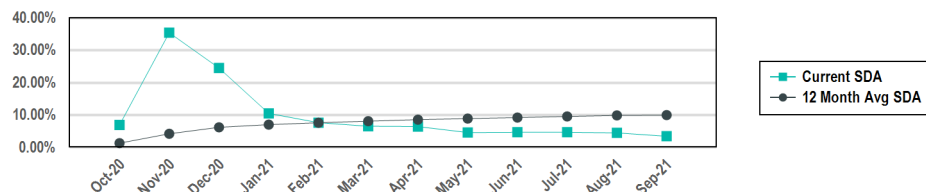
CDR: Current vs. 12mo Average



SDA

Current Month	3.460 %
3 Month Average	4.220 %
12 Month Average	10.013 %

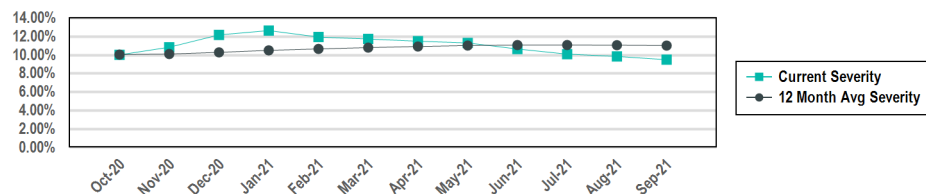
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative)	9.500 %
3 Month Average (Cumulative)	9.819 %
12 Month Average (Cumulative)	11.028 %

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

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Prepayment Rates

Summary

SMM

Current Month	3.253 %
3 Month Average	3.543 %
12 Month Average	4.251 %

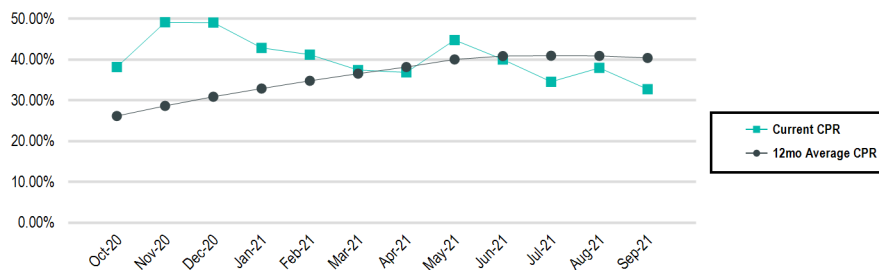
CPR

Current Month	32.755 %
3 Month Average	35.105 %
12 Month Average	40.425 %

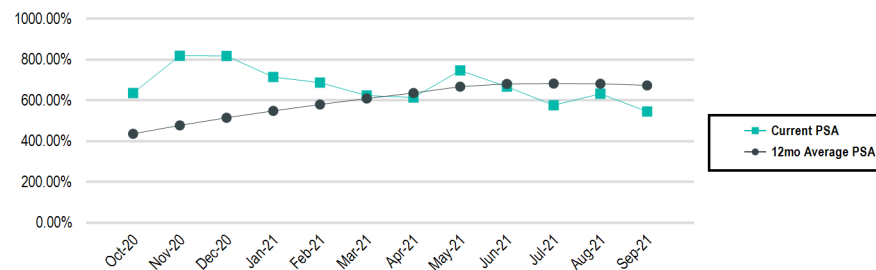
PSA

Current Month	545.925 %
3 Month Average	585.090 %
12 Month Average	673.749 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	3.082 %
3 Month Average	3.345 %
12 Month Average	4.078 %

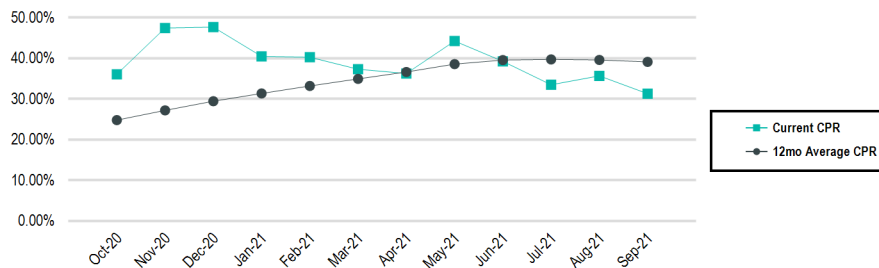
CPR

Current Month	31.312 %
3 Month Average	33.502 %
12 Month Average	39.132 %

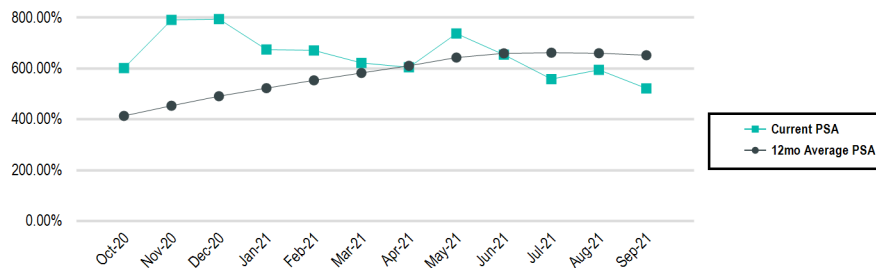
PSA

Current Month	521.874 %
3 Month Average	558.365 %
12 Month Average	652.198 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Connecticut Avenue Securities

Credit-Linked Notes

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Distribution Date: 27-Sep-2021
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Prepayment Rates

Group 2

SMM

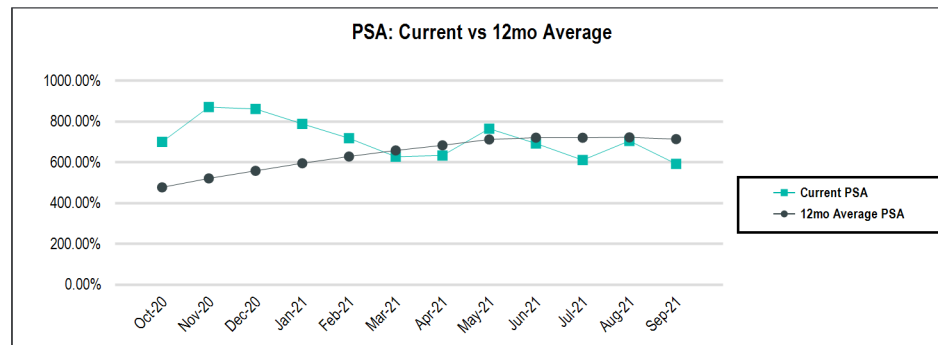
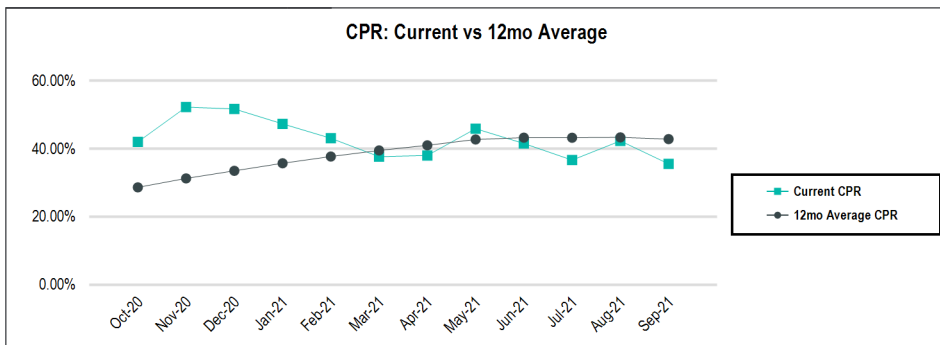
Current Month	3.599 %
3 Month Average	3.941 %
12 Month Average	4.591 %

CPR

Current Month	35.590 %
3 Month Average	38.207 %
12 Month Average	42.872 %

PSA

Current Month	593.162 %
3 Month Average	636.782 %
12 Month Average	714.529 %



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-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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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C02



Supplemental Reporting

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.