

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 25-Mar-2022
09-Mar-2022 10:05:58 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	02/28/2022	0.00000 %	4,092,150,669.81	0.00	92,122,292.19	0.00	4,000,028,377.62	92,122,292.19	0.00
1M-1	30711XAW4	03/24/2022	1.33686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAX2	03/24/2022	4.18686 %	111,917,352.41	364,452.89	4,271,747.44	0.00	107,645,604.97	4,636,200.33	0.00
1M-2H	NA	02/28/2022	0.00000 %	5,897,819.60	0.00	225,112.51	0.00	5,672,707.09	225,112.51	0.00
1B-H	NA	02/28/2022	0.00000 %	87,325,396.43	0.00	0.00	(364,653.75)	87,690,050.18	0.00	24,317,015.82
2A-H	NA	02/28/2022	0.00000 %	1,974,702,189.72	0.00	45,991,669.01	0.00	1,928,710,520.72	45,991,669.01	0.00
2M-1	30711XAY0	03/24/2022	1.38686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAZ7	03/24/2022	4.18686 %	1,053,310.87	3,430.05	1,053,310.87	0.00	0.00	1,056,740.92	0.00
2M-2H	NA	02/28/2022	0.00000 %	55,497.89	0.00	55,497.89	0.00	0.00	55,497.89	0.00
2B-H	NA	02/28/2022	0.00000 %	111,162,879.22	0.00	1,348,907.59	(1,317,480.56)	111,131,452.19	1,348,907.59	23,578,408.22
Totals				6,384,265,115.95	367,882.94	145,068,537.50	(1,682,134.31)	6,240,878,712.77	145,436,420.44	47,895,424.04

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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	4,092,150,669.81	9,853,896.49	82,268,395.70	0.00	0.00	92,122,292.19	4,000,028,377.62	0.14841469	92,122,292.19
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	111,917,352.41	469,249.85	3,802,497.59	0.00	0.00	4,271,747.44	107,645,604.97	0.17220542	4,271,747.44
1M-2H	32,941,514.00	5,897,819.60	24,728.52	200,383.98	0.00	0.00	225,112.51	5,672,707.09	0.17220542	225,112.51
1B-H	112,007,066.00	87,325,396.43	0.00	0.00	0.00	(364,653.75)	(364,653.75)	87,690,050.18	0.78289748	0.00
2A-H	16,284,533,874.00	1,974,702,189.72	4,611,243.88	41,380,425.13	0.00	0.00	45,991,669.01	1,928,710,520.72	0.11843818	45,991,669.01
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	1,053,310.87	112,359.95	940,950.92	0.00	0.00	1,053,310.87	0.00	0.00000000	1,053,310.87
2M-2H	17,450,595.00	55,497.89	5,920.13	49,577.76	0.00	0.00	55,497.89	0.00	0.00000000	55,497.89
2B-H	136,058,768.00	111,162,879.22	143,892.18	1,205,015.42	0.00	(1,317,480.56)	31,427.03	111,131,452.19	0.81679008	1,348,907.59
Totals	45,009,112,649.00	6,384,265,115.95	15,221,291.00	129,847,246.50	0.00	(1,682,134.31)	143,386,403.19	6,240,878,712.77	0.13865811	145,068,537.50

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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	151.83274603	0.36561317	3.05243805	0.00000000	0.00000000	3.41805122	148.41469481	0.14841469	3.41805122
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	179.03911760	0.75067965	6.08302286	0.00000000	0.00000000	6.83370251	172.20541509	0.17220542	6.83370251
1M-2H	32,941,514.00	179.03911763	0.75067952	6.08302278	0.00000000	0.00000000	6.83370260	172.20541503	0.17220542	6.83370260
1B-H	112,007,066.00	779.64185251	0.00000000	0.00000000	0.00000000	(3.25563166)	(3.25563166)	782.89748416	0.78289748	0.00000000
2A-H	16,284,533,874.00	121.26243250	0.28316708	2.54108748	0.00000000	0.00000000	2.82425456	118.43817794	0.11843818	2.82425456
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	3.18028644	0.33925106	2.84103539	0.00000000	0.00000000	3.18028644	0.00000000	0.00000000	3.18028644
2M-2H	17,450,595.00	3.18028640	0.33925090	2.84103551	0.00000000	0.00000000	3.18028640	0.00000000	0.00000000	3.18028640
2B-H	136,058,768.00	817.02106269	1.05757374	8.85658042	0.00000000	(9.68317279)	0.23098129	816.79008140	0.81679008	9.91415408

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 %	4,092,150,669.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,000,028,377.62
1M-1	N/A	N/A	1.33686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	02/25/22 - 03/24/22	28	4.18686 %	111,917,352.41	364,452.89	0.00	0.00	0.00	0.00	364,452.89	0.00	107,645,604.97
1M-2H	N/A	N/A	0.00000 %	5,897,819.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,672,707.09
1B-H	N/A	N/A	0.00000 %	87,325,396.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	87,690,050.18
2A-H	N/A	N/A	0.00000 %	1,974,702,189.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,928,710,520.72
2M-1	N/A	N/A	1.38686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	02/25/22 - 03/24/22	28	4.18686 %	1,053,310.87	3,430.05	0.00	0.00	0.00	0.00	3,430.05	0.00	0.00
2M-2H	N/A	N/A	0.00000 %	55,497.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	N/A	N/A	0.00000 %	111,162,879.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	111,131,452.19
Totals					367,882.94	0.00	0.00	0.00	0.00	367,882.94	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 %	151.83274603	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	148.41469481
1M-1	266,000,000.00	1.33686 %	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	4.18686 %	179.03911760	0.58303134	0.00000000	0.00000000	0.00000000	0.00000000	0.58303134	0.00000000	172.20541509
1M-2H	32,941,514.00	0.00000 %	179.03911763	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	172.20541503
1B-H	112,007,066.00	0.00000 %	779.64185251	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	782.89748416
2A-H	16,284,533,874.00	0.00000 %	121.26243250	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	118.43817794
2M-1	226,200,000.00	1.38686 %	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	4.18686 %	3.18028644	0.01035643	0.00000000	0.00000000	0.00000000	0.00000000	0.01035643	0.00000000	0.00000000
2M-2H	17,450,595.00	0.00000 %	3.18028640	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-H	136,058,768.00	0.00000 %	817.02106269	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	816.79008140

(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	4,029,973.60
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	1,682,134.31
Total Deposits	5,712,107.91
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	5,692,941.25
Total Withdrawals (Pool Distribution Amount)	5,712,107.91
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	0.186860%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	96,254,498.39
Total Principal Reduction Cumulative	23,800,729,827.19
Scheduled Principal Current	10,347,874.86
Scheduled Principal Cumulative	2,019,599,058.60
Unscheduled Principal Current	86,271,277.28
Unscheduled Principal Cumulative	21,756,813,752.77
Senior Reduction Amount	92,122,292.19
Subordinate Reduction Amount	4,496,859.95
Calculated Recovery Principal Amount	2,418,785.32
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	364,653.75
Group 2	
Total Principal Reduction Current	47,131,904.80
Total Principal Reduction Cumulative	14,967,504,109.15
Scheduled Principal Current	4,873,416.14
Scheduled Principal Cumulative	1,124,667,661.25
Unscheduled Principal Current	43,575,969.22
Unscheduled Principal Cumulative	13,819,258,039.69
Senior Reduction Amount	45,991,669.01
Subordinate Reduction Amount	2,457,716.35
Calculated Recovery Principal Amount	2,763,871.19
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,317,480.56
Informational Reporting	
Group 1	
At Issuance Loan Count	134659
Period Beginning Loan Count	30693
Period Reference Pool Removal Loan Count	609
Period Ending Loan Count	30111

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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	4,201,036,740.64
Period PIF Loan Count Current	594
PIF Loan Count Cumulative	103076
Period PIF Loan UPB Current	83,481,091.95
PIF Loan UPB Cumulative	20,778,672,180.21
Period Partial Prepayment Amount	608,141.71
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	15
D180 Credit Event Loan Count Cumulative	1358
D180 Credit Event Actual Balance Curr	2,054,131.57
D180 Credit Event Actual Balance Cum	241,293,967.58
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	104
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	15,712,540.19
Reversed Credit Event Loan Count Current	32
Reversed Credit Event Loan Count Cumulative	1018
Reversed Credit Event Amount Current	5,700,668.76
Reversed Credit Event Amount Cumulative	197,618,104.49
Credit Event Amount Current	2,054,131.57
Credit Event Amount Cumulative	243,170,167.85
Total Active Modified Loan Count	232
Total Active Modified Loan UPB	37,631,386.38
Group 2	
At Issuance Loan Count	81476
Period Beginning Loan Count	14677
Period Reference Pool Removal Loan Count	326
Period Ending Loan Count	14383
UPB at Origination	17,407,819,000.00
UPB at Issuance	17,007,346,082.73
UPB Actual Current	2,039,841,973.58

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	315
PIF Loan Count Cumulative	65958
Period PIF Loan UPB Current	47,011,720.48
PIF Loan UPB Cumulative	13,404,236,410.76
Period Partial Prepayment Amount	(6,032,125.93)
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	11
D180 Credit Event Loan Count Cumulative	1063
D180 Credit Event Actual Balance Curr	1,446,390.63
D180 Credit Event Actual Balance Cum	199,490,720.99
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	35
Reversed Credit Event Loan Count Cumulative	614
Reversed Credit Event Amount Current	8,033,793.46
Reversed Credit Event Amount Cumulative	120,093,727.51
Credit Event Amount Current	1,446,390.63
Credit Event Amount Cumulative	202,928,774.23
Total Active Modified Loan Count	192
Total Active Modified Loan UPB	35,925,929.78
Structural Reporting	
Group 1	
Senior Percentage	95.226282%
Subordinate Percentage	4.773718%
10% Severity Tier Percentage [0 - 1%]	0.013023%
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	0.868410%
Prior Cum Net Credit Event Percentage	0.881433%
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	94.620360%
Subordinate Percentage	5.379640%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.038733%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.193183%
Prior Cum Net Credit Event Percentage	1.231916%
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 %	4.770000 %	4.780000 %
1M-1	0.00	0.00	2.750000 %	4.770000 %	4.780000 %
1M-1H	0.00	0.00	2.750000 %	4.770000 %	4.780000 %
1M-2	0.00	0.00	0.400000 %	2.030000 %	2.090000 %
1M-2H	0.00	0.00	0.400000 %	2.030000 %	2.090000 %
1B-H	0.00	364,653.75	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	5.380000 %	5.450000 %
2M-1	0.00	0.00	2.850000 %	5.380000 %	5.450000 %
2M-1H	0.00	0.00	2.850000 %	5.380000 %	5.450000 %
2M-2	0.00	0.00	0.800000 %	5.330000 %	5.450000 %
2M-2H	0.00	0.00	0.800000 %	5.330000 %	5.450000 %
2B-H	0.00	1,317,480.56	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C02



Distribution Date: 25-Mar-2022
 09-Mar-2022 10:05:58 AM

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 Credit-Linked Notes Series 2015-C02



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 09-Mar-2022 10:05:58 AM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	471	74,127,925.91	1.058570 %	1.187780 %
60 Days	110	16,169,152.50	0.247224 %	0.259085 %
90 Days	63	9,027,587.15	0.141592 %	0.144653 %
120 Days	54	8,780,070.37	0.121365 %	0.140686 %
150 Days	47	7,769,269.52	0.105632 %	0.124490 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	745	115,874,005.45	1.674383 %	1.856694 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	305	46,630,773.24	1.012919 %	1.109983 %
60 Days	68	9,907,888.55	0.225831 %	0.235844 %
90 Days	39	5,584,904.72	0.129521 %	0.132941 %
120 Days	34	5,768,847.90	0.112916 %	0.137320 %
150 Days	28	4,759,377.98	0.092989 %	0.113291 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	474	72,651,792.39	1.574176 %	1.729378 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	166	27,497,152.67	1.154140 %	1.348004 %
60 Days	42	6,261,263.95	0.292011 %	0.306948 %
90 Days	24	3,442,682.43	0.166864 %	0.168772 %
120 Days	20	3,011,222.47	0.139053 %	0.147620 %
150 Days	19	3,009,891.54	0.132100 %	0.147555 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	271	43,222,213.06	1.884169 %	2.118900 %

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C02



Distribution Date: 25-Mar-2022
09-Mar-2022 10:05:58 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	20	2,914,850.94	119,341.21	0.003 %	27	5,161,303.14	(483,994.96)	(0.012 %)	47	8,076,154.08	(364,653.75)	(0.009 %)
Group 2	14	2,192,464.11	140,063.44	0.007 %	32	7,796,888.15	(1,457,544.00)	(0.071 %)	46	9,989,352.26	(1,317,480.56)	(0.065 %)
Total	34	5,107,315.05	259,404.65	0.004 %	59	12,958,191.29	(1,941,538.96)	(0.031 %)	93	18,065,506.34	(1,682,134.31)	(0.027 %)

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	0027475073	125,000.00	4.875 %	TN	72.00	360	122,938.52	Active	(10,993.26)	10,993.27
Group 1	0027478384	146,000.00	0.000 %	VA	70.00	360	130,348.27	11/30/2020	(13,034.83)	10,753.84
Group 1	0027483136	139,000.00	0.000 %	MS	80.00	360	118,366.48	02/28/2022	11,836.65	11,836.65
Group 1	0027486008	113,000.00	0.000 %	LA	75.00	360	98,186.51	02/28/2022	9,818.65	9,818.65
Group 1	0027487538	166,000.00	0.000 %	IN	80.00	360	142,677.98	02/28/2022	14,267.80	14,267.80
Group 1	0027493263	291,000.00	4.750 %	CA	75.00	360	272,054.34	Active	(25,577.77)	21,101.88
Group 1	0027494458	52,000.00	4.875 %	MI	80.00	360	55,747.06	Active	(4,600.07)	0.00
Group 1	0027496112	106,000.00	4.375 %	NM	80.00	360	86,456.04	Active	(8,853.46)	3,858.08
Group 1	0027497904	68,000.00	0.000 %	IN	66.00	360	58,865.02	02/28/2022	5,886.50	5,886.50
Group 1	0027498167	255,000.00	0.000 %	UT	80.00	360	221,418.61	02/28/2022	22,141.86	22,141.86
Group 1	0027507028	183,000.00	4.750 %	TX	80.00	360	167,567.90	Active	(16,503.37)	16,503.37
Group 1	0027511103	320,000.00	0.000 %	TX	80.00	360	279,124.82	02/28/2022	27,912.48	27,912.48
Group 1	0027511222	112,000.00	0.000 %	MD	80.00	360	96,860.96	02/28/2022	9,686.10	9,686.10
Group 1	0027513851	291,000.00	0.000 %	TX	77.00	360	260,120.37	11/30/2020	(26,012.04)	21,460.14
Group 1	0027514250	317,000.00	5.375 %	NY	70.00	360	307,884.80	Active	(28,355.33)	28,355.33
Group 1	0027522060	205,000.00	0.000 %	MD	68.00	360	190,563.78	09/30/2021	(19,056.38)	19,056.38
Group 1	0027522321	43,000.00	5.125 %	TX	70.00	360	41,671.46	Active	(3,712.75)	3,063.05
Group 1	0027523004	293,000.00	4.250 %	TX	80.00	360	276,176.52	Active	(25,715.58)	21,215.56
Group 1	0027525291	300,000.00	4.500 %	FL	63.00	360	255,089.05	Active	(26,161.74)	11,400.53
Group 1	0027528550	115,000.00	0.000 %	IL	70.00	360	115,576.41	02/28/2022	11,557.64	1,183.34

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 25-Mar-2022
 09-Mar-2022 10:05:58 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	0027528820	208,000.00	4.250 %	PA	80.00	360	207,743.26	Active	(18,329.81)	0.00
Group 1	0027530177	360,000.00	4.250 %	CO	70.00	360	340,199.97	Active	(31,587.14)	26,059.65
Group 1	0027536156	112,000.00	4.500 %	WI	78.00	360	106,008.11	Active	(10,467.71)	8,635.94
Group 1	0027538398	520,000.00	4.625 %	CA	80.00	360	504,780.62	Active	(46,161.90)	38,083.94
Group 1	0027541376	170,000.00	0.000 %	MS	80.00	360	144,731.98	02/28/2022	14,473.20	14,473.20
Group 1	0027543452	185,000.00	0.000 %	NY	80.00	360	158,951.74	02/28/2022	15,895.17	15,895.17
Group 1	0027547201	66,000.00	5.000 %	LA	78.00	360	64,077.29	Active	(5,858.77)	5,858.76
Group 1	0027549736	315,000.00	4.625 %	NJ	75.00	360	275,245.86	Active	(24,766.49)	20,432.55
Group 1	0027549751	108,000.00	5.000 %	CA	75.00	360	90,601.67	Active	(9,449.77)	9,449.77
Group 1	0027551928	176,000.00	0.000 %	CA	80.00	360	150,979.07	02/28/2022	15,097.91	15,097.91
Group 1	0027552494	272,000.00	4.375 %	NY	80.00	360	256,812.62	Active	(24,141.95)	19,917.31
Group 1	0027553133	196,000.00	5.250 %	NJ	80.00	360	199,222.90	Active	(18,427.28)	730.51
Group 1	0027560740	152,000.00	4.625 %	CO	78.00	360	136,792.43	Active	(13,335.45)	13,335.44
Group 1	0027566332	71,000.00	0.000 %	KY	80.00	360	61,283.78	02/28/2022	6,128.38	6,128.38
Group 1	0027569731	124,000.00	0.000 %	CT	80.00	360	108,980.99	02/28/2022	10,898.10	10,898.10
Group 1	0027573845	350,000.00	4.500 %	CA	61.00	360	298,765.55	Active	(31,071.98)	31,071.98
Group 1	0027575720	93,000.00	4.875 %	WI	80.00	360	84,343.34	Active	(7,839.97)	6,468.03
Group 1	0027576313	144,000.00	0.000 %	AK	80.00	360	125,655.17	09/30/2021	(12,565.52)	12,565.51
Group 1	0027588129	380,000.00	4.375 %	NY	66.00	360	352,112.99	Active	(33,118.12)	33,118.12
Group 1	0027588768	146,000.00	4.500 %	IL	80.00	360	138,132.40	Active	(12,326.46)	(0.01)
Group 1	0027588962	113,000.00	5.125 %	FL	71.00	360	97,888.86	Active	(8,480.06)	8,480.05
Group 1	0027590017	256,000.00	0.000 %	TX	75.00	360	229,364.13	02/28/2022	22,936.41	22,936.41
Group 1	0027592750	192,000.00	4.375 %	NJ	80.00	360	192,376.12	Active	(16,905.71)	16,905.72
Group 1	0027603117	173,000.00	0.000 %	AZ	80.00	360	154,031.78	11/30/2020	(15,403.18)	12,707.75
Group 1	0027604299	138,000.00	4.750 %	NC	67.00	360	132,898.87	Active	(12,301.23)	12,301.23
Group 1	0027608375	79,000.00	0.000 %	PA	69.00	360	68,763.09	02/28/2022	6,876.31	6,876.31
Group 1	0027609258	93,000.00	5.000 %	WI	79.00	360	97,714.59	Active	(8,951.83)	8,951.84
Group 2	0027809829	180,000.00	4.625 %	VA	97.00	360	174,264.13	Active	(31,802.89)	0.00
Group 2	0027811126	112,000.00	0.000 %	TX	95.00	360	95,220.89	02/28/2022	19,044.18	19,044.18
Group 2	0027812541	626,000.00	3.625 %	NJ	89.00	360	558,205.00	Active	(101,849.65)	0.00
Group 2	0027813231	203,000.00	4.500 %	TX	90.00	360	196,785.55	Active	(35,733.61)	0.00
Group 2	0027817349	113,000.00	4.750 %	TX	95.00	360	108,484.56	Active	(19,737.51)	0.00
Group 2	0027819240	417,000.00	4.875 %	TX	95.00	360	416,901.35	Active	(81,130.85)	(8,928.05)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 25-Mar-2022
 09-Mar-2022 10:05:59 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	0027819648	201,000.00	4.250 %	TX	95.00	360	195,577.55	Active	(35,023.16)	0.00
Group 2	0027820709	102,000.00	4.500 %	TX	95.00	360	101,572.98	Active	(18,016.23)	0.00
Group 2	0027822268	132,000.00	0.000 %	TN	95.00	360	117,780.79	02/28/2022	23,556.16	23,556.16
Group 2	0027825224	174,000.00	4.710 %	FL	95.00	360	155,442.85	Active	(30,210.75)	0.00
Group 2	0027826888	204,000.00	0.000 %	OR	95.00	360	176,463.85	02/28/2022	35,292.77	35,292.77
Group 2	0027830822	146,000.00	4.500 %	TX	93.00	360	144,503.85	Active	(25,812.67)	(3,096.50)
Group 2	0027832247	104,000.00	4.750 %	TX	90.00	360	88,007.73	Active	(18,147.02)	0.00
Group 2	0027832439	139,000.00	0.000 %	MS	90.00	360	130,886.63	02/28/2022	26,177.33	26,177.33
Group 2	0027836889	239,000.00	5.250 %	TX	95.00	360	230,739.27	Active	(42,284.96)	0.00
Group 2	0027837242	204,000.00	0.000 %	TX	95.00	360	188,038.43	02/28/2022	37,607.69	37,607.69
Group 2	0027837555	149,000.00	4.875 %	FL	90.00	360	135,735.38	Active	(25,950.00)	0.00
Group 2	0027838293	401,000.00	4.750 %	MA	90.00	360	400,766.75	Active	(71,455.04)	0.00
Group 2	0027841835	257,000.00	0.000 %	NY	95.00	360	221,460.45	02/28/2022	44,292.09	44,292.09
Group 2	0027844169	171,000.00	0.000 %	IL	90.00	360	144,782.75	02/28/2022	28,956.55	28,956.55
Group 2	0027844603	327,000.00	4.500 %	NY	85.00	360	316,194.43	Active	(58,408.93)	(7,006.77)
Group 2	0027846922	185,000.00	4.500 %	NM	95.00	360	174,715.82	Active	(32,797.17)	0.00
Group 2	0027848148	133,000.00	4.750 %	OK	95.00	360	128,767.10	Active	(23,500.15)	0.00
Group 2	0027849228	375,000.00	0.000 %	FL	90.00	360	336,793.89	11/30/2020	(67,358.78)	0.00
Group 2	0027849996	207,000.00	0.000 %	IN	90.00	360	185,385.56	02/28/2022	37,077.11	37,077.11
Group 2	0027853175	323,000.00	5.125 %	FL	95.00	360	314,888.65	Active	(58,886.98)	0.00
Group 2	0027854913	392,000.00	0.000 %	NY	89.00	360	344,178.93	02/28/2021	(68,835.79)	0.00
Group 2	0027858413	583,000.00	4.625 %	CA	85.00	360	550,748.54	Active	(102,387.63)	0.00
Group 2	0027858591	235,000.00	4.125 %	PR	84.00	360	217,523.68	Active	(41,306.01)	(4,955.09)
Group 2	0027862469	156,000.00	4.875 %	SC	95.00	360	145,199.63	Active	(27,416.85)	0.00
Group 2	0027864025	63,000.00	0.000 %	OK	92.00	360	54,181.33	02/28/2022	10,836.27	10,836.27
Group 2	0027864650	58,000.00	4.625 %	AK	85.00	360	54,200.98	Active	(10,110.59)	0.00
Group 2	0027865293	76,000.00	0.000 %	TX	95.00	360	65,100.66	12/31/2021	(13,020.13)	0.00
Group 2	0027866819	398,000.00	5.125 %	MN	90.00	360	399,943.34	Active	(71,323.92)	0.00
Group 2	0027868915	229,000.00	4.500 %	NJ	95.00	360	221,781.47	Active	(39,643.10)	0.00
Group 2	0027869226	405,000.00	4.625 %	OH	95.00	360	393,303.30	Active	(72,084.05)	0.00
Group 2	0027869298	349,000.00	4.625 %	GA	93.00	360	303,583.46	Active	(61,994.69)	0.00
Group 2	0027869744	185,000.00	4.625 %	GA	95.00	360	157,197.99	Active	(32,769.49)	0.00
Group 2	0027872030	109,000.00	4.375 %	FL	95.00	360	102,266.93	Active	(19,369.38)	(2,323.56)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 25-Mar-2022
 09-Mar-2022 10:05:59 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	0027877098	228,000.00	4.625 %	CA	95.00	360	195,247.97	Active	(40,662.42)	0.00
Group 2	0027880455	76,000.00	0.000 %	AZ	95.00	360	66,448.52	02/28/2022	13,289.70	13,289.70
Group 2	0027881682	351,000.00	4.625 %	TX	90.00	360	292,351.30	Active	(55,190.00)	0.00
Group 2	0027882182	165,000.00	4.500 %	NY	90.00	360	148,636.74	Active	(29,368.03)	0.00
Group 2	0027884204	71,000.00	0.000 %	SC	95.00	360	65,741.43	02/28/2022	13,148.29	13,148.29
Group 2	0027886714	173,000.00	5.375 %	OH	95.00	360	172,528.43	Active	(31,443.19)	0.00
Group 2	0027887154	626,000.00	4.500 %	CA	90.00	360	600,821.44	Active	(111,727.08)	0.00

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-C02

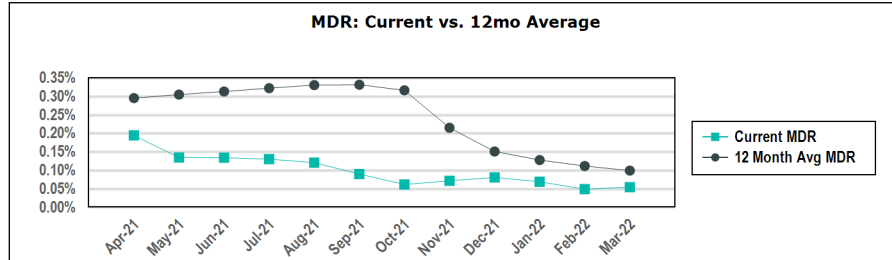
Distribution Date: 25-Mar-2022
09-Mar-2022 10:05:59 AM

Realized Loss Report - Collateral

Summary

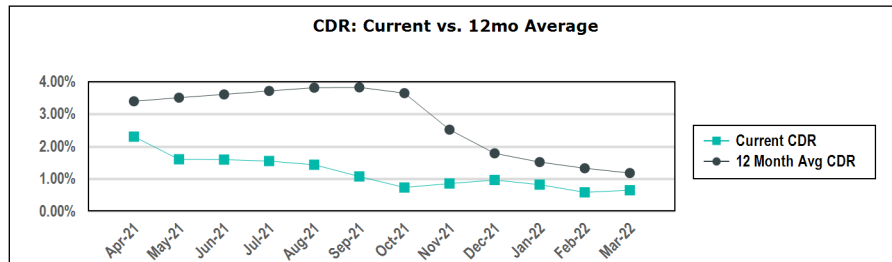
MDR

Current Month 0.055 %
3 Month Average 0.058 %
12 Month Average 0.100 %



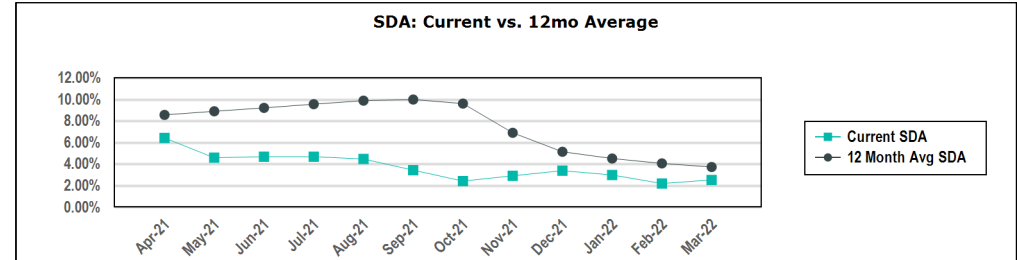
CDR

Current Month 0.656 %
3 Month Average 0.692 %
12 Month Average 1.189 %



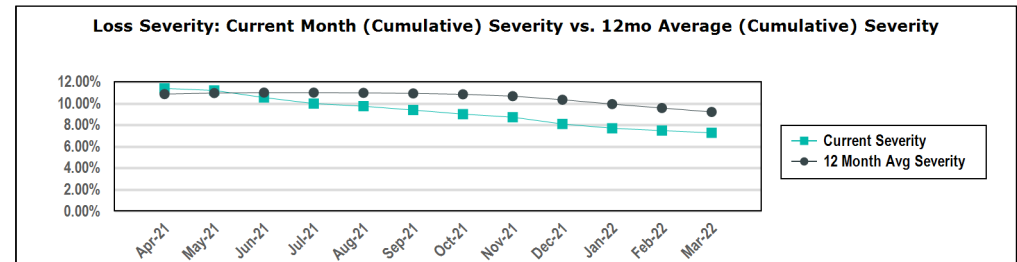
SDA

Current Month 2.554 %
3 Month Average 2.596 %
12 Month Average 3.752 %



Loss Severity

Current Month (Cumulative) 7.293 %
3 Month Average (Cumulative) 7.504 %
12 Month Average (Cumulative) 9.234 %



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

Distribution Date: 25-Mar-2022
 09-Mar-2022 10:06:00 AM

Prepayment Rates

Summary

SMM

Current Month	2.012 %
3 Month Average	2.287 %
12 Month Average	3.259 %

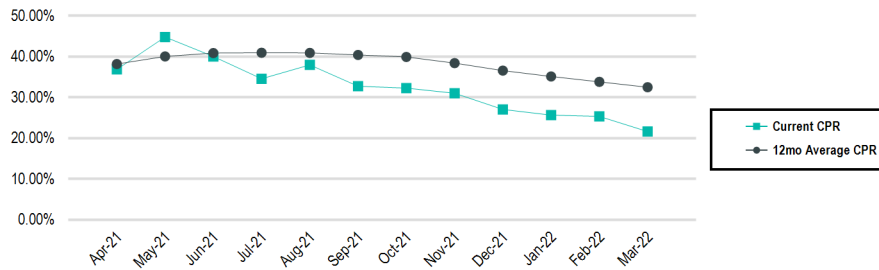
CPR

Current Month	21.647 %
3 Month Average	24.222 %
12 Month Average	32.510 %

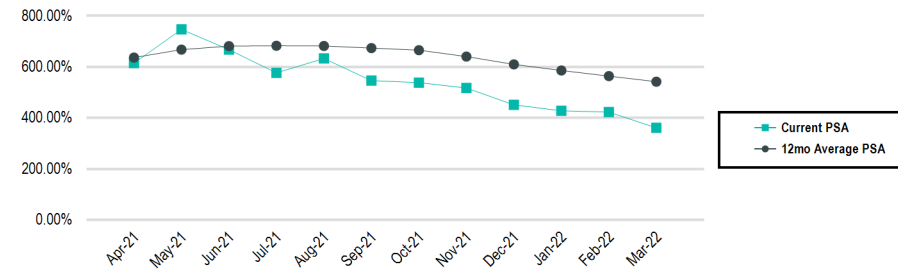
PSA

Current Month	360.776 %
3 Month Average	403.707 %
12 Month Average	541.833 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	2.004 %
3 Month Average	2.199 %
12 Month Average	3.152 %

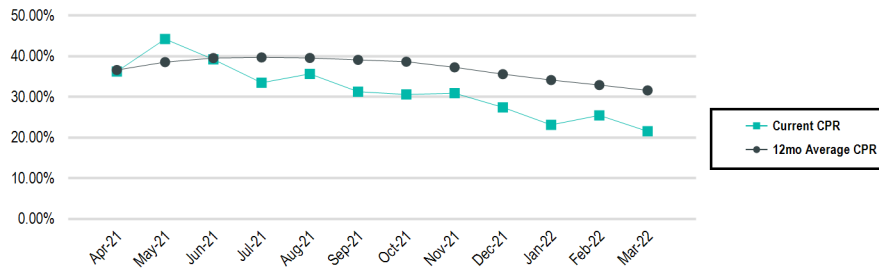
CPR

Current Month	21.566 %
3 Month Average	23.403 %
12 Month Average	31.627 %

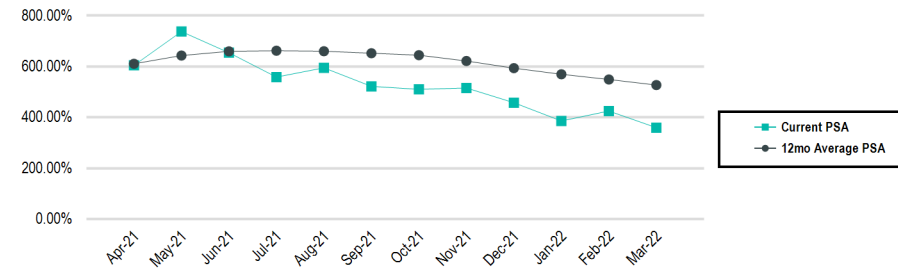
PSA

Current Month	359.432 %
3 Month Average	390.052 %
12 Month Average	527.111 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

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Prepayment Rates

Group 2

SMM

Current Month	2.030 %
3 Month Average	2.467 %
12 Month Average	3.474 %

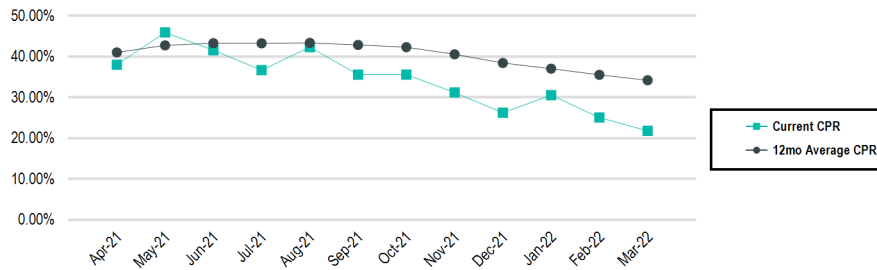
CPR

Current Month	21.812 %
3 Month Average	25.818 %
12 Month Average	34.226 %

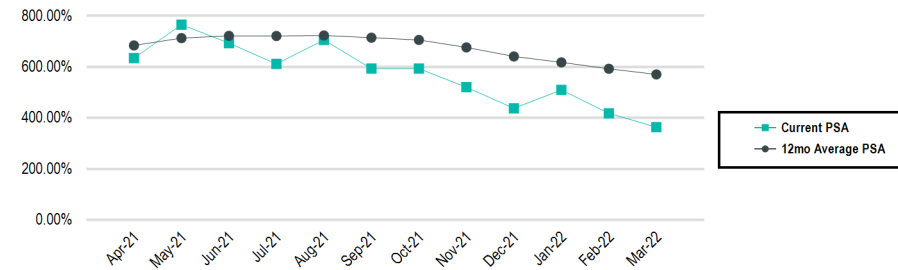
PSA

Current Month	363.539 %
3 Month Average	430.302 %
12 Month Average	570.429 %

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
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
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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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.