

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: 25-Aug-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	07/30/2021	0.00000 %	5,112,558,276.92	0.00	198,083,916.19	0.00	4,914,474,360.72	198,083,916.19	0.00
1M-1	30711XAW4	08/24/2021	1.23925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	07/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAX2	08/24/2021	4.08925 %	157,289,620.10	535,997.15	8,620,410.01	0.00	148,669,210.09	9,156,407.16	0.00
1M-2H	NA	07/30/2021	0.00000 %	8,288,846.94	0.00	454,278.29	0.00	7,834,568.65	454,278.29	0.00
1B-H	NA	07/30/2021	0.00000 %	76,713,052.99	0.00	0.00	(1,088,382.00)	77,801,434.99	0.00	34,205,631.01
2A-H	NA	07/30/2021	0.00000 %	2,538,111,255.79	0.00	120,225,015.47	0.00	2,417,886,240.31	120,225,015.47	0.00
2M-1	30711XAY0	08/24/2021	1.28925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	07/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAZ7	08/24/2021	4.08925 %	28,515,097.05	97,171.13	5,751,651.69	0.00	22,763,445.35	5,848,822.82	0.00
2M-2H	NA	07/30/2021	0.00000 %	1,502,431.79	0.00	303,048.74	0.00	1,199,383.05	303,048.74	0.00
2B-H	NA	07/30/2021	0.00000 %	102,991,902.28	0.00	0.00	(473,022.33)	103,464,924.61	0.00	32,593,843.39
Totals				8,025,970,483.86	633,168.28	333,438,320.39	(1,561,404.33)	7,694,093,567.77	334,071,488.67	66,799,474.40

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	5,112,558,276.92	12,536,133.66	185,547,782.53	0.00	0.00	198,083,916.19	4,914,474,360.72	0.18234376	198,083,916.19
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	157,289,620.10	564,364.60	8,056,045.41	0.00	0.00	8,620,410.01	148,669,210.09	0.23783268	8,620,410.01
1M-2H	32,941,514.00	8,288,846.94	29,740.88	424,537.41	0.00	0.00	454,278.29	7,834,568.65	0.23783268	454,278.29
1B-H	112,007,066.00	76,713,052.99	0.00	0.00	0.00	(1,088,382.00)	(1,088,382.00)	77,801,434.99	0.69461185	0.00
2A-H	16,284,533,874.00	2,538,111,255.79	5,988,342.05	114,236,673.43	0.00	0.00	120,225,015.47	2,417,886,240.31	0.14847746	120,225,015.47
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	28,515,097.05	298,111.20	5,453,540.49	0.00	0.00	5,751,651.69	22,763,445.35	0.06873021	5,751,651.69
2M-2H	17,450,595.00	1,502,431.79	15,707.18	287,341.57	0.00	0.00	303,048.74	1,199,383.05	0.06873021	303,048.74
2B-H	136,058,768.00	102,991,902.28	0.00	0.00	0.00	(473,022.33)	(473,022.33)	103,464,924.61	0.76044290	0.00
Totals	45,009,112,649.00	8,025,970,483.86	19,432,399.57	314,005,920.84	0.00	(1,561,404.33)	331,876,916.06	7,694,093,567.77	0.17094524	333,438,320.39

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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	189.69334832	0.46513331	6.88445554	0.00000000	0.00000000	7.34958885	182.34375947	0.18234376	7.34958885
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	251.62313246	0.90283891	12.88761064	0.00000000	0.00000000	13.79044954	237.83268291	0.23783268	13.79044954
1M-2H	32,941,514.00	251.62313244	0.90283889	12.88761075	0.00000000	0.00000000	13.79044964	237.83268280	0.23783268	13.79044964
1B-H	112,007,066.00	684.89476360	0.00000000	0.00000000	0.00000000	(9.71708338)	(9.71708338)	694.61184699	0.69461185	0.00000000
2A-H	16,284,533,874.00	155.86023373	0.36773187	7.01504104	0.00000000	0.00000000	7.38277291	148.47746082	0.14847746	7.38277291
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	86.09630752	0.90009420	16.46600389	0.00000000	0.00000000	17.36609810	68.73020939	0.06873021	17.36609810
2M-2H	17,450,595.00	86.09630732	0.90009424	16.46600417	0.00000000	0.00000000	17.36609783	68.73020949	0.06873021	17.36609783
2B-H	136,058,768.00	756.96630062	0.00000000	0.00000000	0.00000000	(3.47660307)	(3.47660307)	760.44290369	0.76044290	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 %	5,112,558,276.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,914,474,360.72
1M-1	N/A	N/A	1.23925 %	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	07/26/21 - 08/24/21	30	4.08925 %	157,289,620.10	535,997.15	0.00	0.00	0.00	0.00	535,997.15	0.00	148,669,210.09
1M-2H	N/A	N/A	0.00000 %	8,288,846.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,834,568.65
1B-H	N/A	N/A	0.00000 %	76,713,052.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,801,434.99
2A-H	N/A	N/A	0.00000 %	2,538,111,255.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,417,886,240.31
2M-1	N/A	N/A	1.28925 %	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	07/26/21 - 08/24/21	30	4.08925 %	28,515,097.05	97,171.13	0.00	0.00	0.00	0.00	97,171.13	0.00	22,763,445.35
2M-2H	N/A	N/A	0.00000 %	1,502,431.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,199,383.05
2B-H	N/A	N/A	0.00000 %	102,991,902.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,464,924.61
Totals					633,168.28	0.00	0.00	0.00	0.00	633,168.28	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 %	189.69334832	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	182.34375947
1M-1	266,000,000.00	1.23925 %	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	4.08925 %	251.62313246	0.85745825	0.00000000	0.00000000	0.00000000	0.00000000	0.85745825	0.00000000	237.83268291
1M-2H	32,941,514.00	0.00000 %	251.62313244	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	237.83268280
1B-H	112,007,066.00	0.00000 %	684.89476360	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	694.61184699
2A-H	16,284,533,874.00	0.00000 %	155.86023373	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	148.47746082
2M-1	226,200,000.00	1.28925 %	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	4.08925 %	86.09630752	0.29339109	0.00000000	0.00000000	0.00000000	0.00000000	0.29339109	0.00000000	68.73020939
2M-2H	17,450,595.00	0.00000 %	86.09630732	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	68.73020949
2B-H	136,058,768.00	0.00000 %	756.96630062	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	760.44290369

(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	13,462,992.31
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	1,561,404.33
Total Deposits	15,024,396.64
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	15,005,229.98
Total Withdrawals (Pool Distribution Amount)	15,024,396.64
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	0.089250%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	206,070,222.49
Total Principal Reduction Cumulative	22,852,986,992.58
Scheduled Principal Current	13,130,239.14
Scheduled Principal Cumulative	1,938,322,204.09
Unscheduled Principal Current	194,028,365.35
Unscheduled Principal Cumulative	20,880,459,157.48
Senior Reduction Amount	198,083,916.19
Subordinate Reduction Amount	9,074,688.30
Calculated Recovery Principal Amount	6,600,233.19
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,088,382.00
Group 2	
Total Principal Reduction Current	125,806,693.58
Total Principal Reduction Cumulative	14,462,032,088.73
Scheduled Principal Current	6,302,160.43
Scheduled Principal Cumulative	1,086,753,939.33
Unscheduled Principal Current	119,977,555.48
Unscheduled Principal Cumulative	13,342,684,306.02
Senior Reduction Amount	120,225,015.47
Subordinate Reduction Amount	6,054,700.44
Calculated Recovery Principal Amount	4,688,071.02
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	473,022.33
Informational Reporting	
Group 1	
At Issuance Loan Count	134659
Period Beginning Loan Count	36614
Period Reference Pool Removal Loan Count	1184
Period Ending Loan Count	35482

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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	5,148,779,575.25
Period PIF Loan Count Current	1157
PIF Loan Count Cumulative	97363
Period PIF Loan UPB Current	191,659,432.12
PIF Loan UPB Cumulative	19,880,080,776.43
Period Partial Prepayment Amount	(3,570,821.33)
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	10
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	1,876,200.27
D180 Credit Event Loan Count Current	27
D180 Credit Event Loan Count Cumulative	1701
D180 Credit Event Actual Balance Curr	5,511,851.19
D180 Credit Event Actual Balance Cum	309,160,791.75
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	59
Reversed Credit Event Loan Count Cumulative	558
Reversed Credit Event Amount Current	10,953,761.31
Reversed Credit Event Amount Cumulative	110,154,192.26
Credit Event Amount Current	5,511,851.19
Credit Event Amount Cumulative	311,036,992.02
Total Active Modified Loan Count	247
Total Active Modified Loan UPB	39,271,664.98
Group 2	
At Issuance Loan Count	81476
Period Beginning Loan Count	17971
Period Reference Pool Removal Loan Count	712
Period Ending Loan Count	17293
UPB at Origination	17,407,819,000.00
UPB at Issuance	17,007,346,082.73
UPB Actual Current	2,545,313,994.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	688
PIF Loan Count Cumulative	62845
Period PIF Loan UPB Current	118,776,304.82
PIF Loan UPB Cumulative	12,902,072,820.51
Period Partial Prepayment Amount	(3,105,424.16)
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	24
D180 Credit Event Loan Count Cumulative	1266
D180 Credit Event Actual Balance Curr	4,215,048.69
D180 Credit Event Actual Balance Cum	244,567,896.60
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	321
Reversed Credit Event Amount Current	6,580,160.26
Reversed Credit Event Amount Cumulative	60,803,619.64
Credit Event Amount Current	4,215,048.69
Credit Event Amount Cumulative	248,005,949.84
Total Active Modified Loan Count	214
Total Active Modified Loan UPB	39,503,679.41
Structural Reporting	
Group 1	
Senior Percentage	95.475288%
Subordinate Percentage	4.524712%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 2%]	0.019434%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.110776%
Prior Cum Net Credit Event Percentage	1.130210%
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	95.020463%
Subordinate Percentage	4.979537%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.013906%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.458228%
Prior Cum Net Credit Event Percentage	1.472135%
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 %	4.520000 %	4.550000 %
1M-1	0.00	0.00	2.750000 %	4.520000 %	4.550000 %
1M-1H	0.00	0.00	2.750000 %	4.520000 %	4.550000 %
1M-2	0.00	0.00	0.400000 %	1.430000 %	1.510000 %
1M-2H	0.00	0.00	0.400000 %	1.430000 %	1.510000 %
1B-H	0.00	1,088,382.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.980000 %	5.010000 %
2M-1	0.00	0.00	2.850000 %	4.980000 %	5.010000 %
2M-1H	0.00	0.00	2.850000 %	4.980000 %	5.010000 %
2M-2	0.00	0.00	0.800000 %	3.860000 %	4.060000 %
2M-2H	0.00	0.00	0.800000 %	3.860000 %	4.060000 %
2B-H	0.00	473,022.33	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	511	81,055,100.70	0.968261 %	1.053472 %
60 Days	114	17,244,974.37	0.216011 %	0.224133 %
90 Days	76	11,632,162.95	0.144008 %	0.151183 %
120 Days	46	7,967,829.69	0.087162 %	0.103558 %
150 Days	60	10,472,785.46	0.113690 %	0.136115 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	807	128,372,853.17	1.529133 %	1.668460 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	319	50,575,099.03	0.899047 %	0.982274 %
60 Days	68	10,125,407.38	0.191646 %	0.196656 %
90 Days	52	8,256,159.49	0.146553 %	0.160352 %
120 Days	29	5,208,571.72	0.081732 %	0.101161 %
150 Days	31	5,454,649.84	0.087368 %	0.105941 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	499	79,619,887.46	1.406347 %	1.546384 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	192	30,480,001.67	1.110276 %	1.197495 %
60 Days	46	7,119,566.99	0.266004 %	0.279713 %
90 Days	24	3,376,003.46	0.138784 %	0.132636 %
120 Days	17	2,759,257.97	0.098306 %	0.108405 %
150 Days	29	5,018,135.62	0.167698 %	0.197152 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	308	48,752,965.71	1.781067 %	1.915401 %

Connecticut Avenue Securities

Credit-Linked Notes

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Distribution Date: 25-Aug-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	34	6,566,684.68	891,403.57	0.017 %	52	10,377,626.64	(1,979,785.57)	(0.038 %)	86	16,944,311.32	(1,088,382.00)	(0.021 %)
Group 2	29	5,482,819.19	589,455.65	0.023 %	34	5,643,331.26	(1,062,477.98)	(0.042 %)	63	11,126,150.45	(473,022.33)	(0.019 %)
Total	63	12,049,503.87	1,480,859.22	0.019 %	86	16,020,957.90	(3,042,263.55)	(0.040 %)	149	28,070,461.77	(1,561,404.33)	(0.020 %)

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	0027476560	74,000.00	0.000 %	WI	80.00	360	65,294.78	07/31/2021	13,058.96	13,058.96
Group 1	0027476734	66,000.00	0.000 %	MI	80.00	360	57,190.85	07/31/2021	11,438.17	11,438.17
Group 1	0027476979	96,000.00	4.750 %	MO	80.00	360	77,113.06	Active	(14,882.06)	0.00
Group 1	0027477179	598,000.00	4.375 %	CA	75.00	360	554,177.15	Active	(105,732.64)	(52,866.32)
Group 1	0027478859	589,000.00	4.625 %	NY	65.00	360	541,652.75	Active	(102,513.38)	0.00
Group 1	0027479921	263,000.00	4.875 %	TX	80.00	360	255,506.89	Active	(47,878.96)	0.00
Group 1	0027481265	386,000.00	5.125 %	MO	75.00	360	351,187.52	Active	(68,143.93)	0.00
Group 1	0027481987	113,000.00	0.000 %	CA	70.00	360	98,511.19	03/31/2021	(19,702.24)	0.00
Group 1	0027482959	113,000.00	4.625 %	FL	67.00	360	97,988.82	Active	(18,251.54)	(9,125.77)
Group 1	0027485963	83,000.00	4.375 %	PR	75.00	360	75,736.50	Active	(14,586.89)	(7,293.45)
Group 1	0027487718	132,000.00	4.875 %	IL	78.00	360	119,360.09	Active	(23,570.79)	(11,785.39)
Group 1	0027488262	452,000.00	0.000 %	CA	64.00	360	394,040.18	07/31/2021	78,808.04	78,808.04
Group 1	0027488513	139,000.00	4.500 %	VA	75.00	360	130,789.36	Active	(24,509.92)	(2,144.52)
Group 1	0027489636	302,000.00	4.250 %	CA	62.00	360	270,868.68	Active	(52,103.45)	0.00
Group 1	0027491718	146,000.00	0.000 %	TX	73.00	360	132,160.53	09/30/2020	(26,432.11)	(13,216.06)
Group 1	0027493264	205,000.00	0.000 %	CA	68.00	360	176,370.58	07/31/2021	35,274.12	35,274.12
Group 1	0027493325	348,000.00	0.000 %	FL	64.00	360	304,458.39	07/31/2021	60,891.68	60,891.68
Group 1	0027494696	154,000.00	4.750 %	FL	80.00	360	147,422.70	Active	(27,599.13)	(13,799.57)
Group 1	0027495356	133,000.00	4.750 %	FL	70.00	360	129,877.55	Active	(23,704.60)	(11,852.30)
Group 1	0027497658	208,000.00	4.625 %	IL	80.00	360	192,350.69	Active	(36,359.74)	(18,179.87)

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Connecticut Avenue Securities

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Distribution Date: 25-Aug-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	0027500044	417,000.00	0.000 %	AZ	63.00	360	352,431.34	07/31/2021	70,486.27	70,486.27
Group 1	0027500500	340,000.00	4.750 %	MD	80.00	360	316,753.46	Active	(60,775.15)	(30,387.57)
Group 1	0027501623	160,000.00	0.000 %	TX	80.00	360	140,008.60	07/31/2021	28,001.72	28,001.72
Group 1	0027505434	150,000.00	4.875 %	NJ	75.00	360	130,789.90	Active	(26,871.00)	(2,351.11)
Group 1	0027506922	98,000.00	0.000 %	MN	75.00	360	87,174.94	12/31/2020	(17,434.99)	0.00
Group 1	0027507029	115,000.00	4.625 %	FL	63.00	360	89,860.53	Active	(18,590.76)	0.00
Group 1	0027507762	417,000.00	0.000 %	CA	71.00	360	381,100.14	07/31/2021	76,220.03	38,991.15
Group 1	0027511235	131,000.00	0.000 %	TX	74.00	360	115,226.53	07/31/2021	23,045.31	23,045.31
Group 1	0027511455	400,000.00	4.125 %	FL	73.00	360	370,254.78	Active	(70,809.40)	(6,195.53)
Group 1	0027512697	152,000.00	5.375 %	OR	80.00	360	143,681.04	Active	(27,295.74)	(13,647.87)
Group 1	0027513712	221,000.00	5.250 %	FL	79.00	360	208,832.96	Active	(39,493.04)	0.00
Group 1	0027514254	370,000.00	5.250 %	NY	72.00	360	316,757.02	Active	(59,470.43)	0.00
Group 1	0027515441	65,000.00	0.000 %	TX	80.00	360	57,012.16	07/31/2021	11,402.43	11,402.43
Group 1	0027519826	169,000.00	0.000 %	OR	75.00	360	150,257.51	07/31/2021	30,051.50	30,051.50
Group 1	0027520155	76,000.00	%	OK	77.00	360	70,456.61	10/31/2020	(14,091.32)	(7,045.66)
Group 1	0027523972	332,000.00	4.500 %	CA	80.00	360	302,699.19	Active	(58,163.69)	0.00
Group 1	0027524421	136,000.00	0.000 %	NY	80.00	360	116,994.12	07/31/2021	23,398.82	23,398.82
Group 1	0027524958	390,000.00	4.375 %	CA	75.00	360	361,663.94	Active	(68,955.09)	(34,477.55)
Group 1	0027525322	131,000.00	4.750 %	NY	80.00	360	124,254.91	Active	(22,663.17)	(11,331.59)
Group 1	0027525932	112,000.00	0.000 %	LA	80.00	360	92,994.02	07/31/2021	18,598.80	18,598.80
Group 1	0027527301	288,000.00	4.250 %	VA	75.00	360	261,556.43	Active	(50,556.50)	(4,423.49)
Group 1	0027531269	334,000.00	0.000 %	NY	75.00	360	288,856.84	07/31/2021	57,771.37	57,771.37
Group 1	0027531565	417,000.00	0.000 %	CA	62.00	360	361,910.48	07/31/2021	72,382.10	72,382.10
Group 1	0027532020	151,000.00	4.750 %	CA	80.00	360	134,527.43	Active	(26,832.64)	(13,416.32)
Group 1	0027535496	175,000.00	0.000 %	RI	72.00	360	149,690.48	07/31/2021	29,938.10	29,938.10
Group 1	0027538862	230,000.00	4.250 %	MO	80.00	360	213,490.35	Active	(40,494.90)	(3,543.13)
Group 1	0027539051	116,000.00	2.750 %	PR	80.00	360	114,639.47	Active	(22,144.94)	(11,072.47)
Group 1	0027541393	150,000.00	0.000 %	CO	75.00	360	133,413.01	11/30/2020	(26,682.60)	(2,334.62)
Group 1	0027546010	210,000.00	4.250 %	FL	78.00	360	189,749.77	Active	(36,455.93)	(3,189.74)
Group 1	0027546545	71,000.00	4.125 %	FL	68.00	360	63,281.78	Active	(12,239.87)	(6,119.94)
Group 1	0027548516	54,000.00	5.000 %	IL	80.00	360	49,228.36	Active	(9,423.37)	0.00
Group 1	0027549415	55,000.00	5.250 %	MN	80.00	360	51,318.72	Active	(9,503.34)	0.00
Group 1	0027550730	266,000.00	5.250 %	FL	75.00	360	258,849.42	Active	(48,419.20)	(24,209.60)

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Connecticut Avenue Securities

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Series 2015-C02



Distribution Date: 25-Aug-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	0027554540	93,000.00	0.000 %	TX	75.00	360	81,852.71	07/31/2021	16,370.54	16,370.54
Group 1	0027554580	728,000.00	0.000 %	NY	70.00	360	651,485.67	07/31/2021	130,297.13	130,297.13
Group 1	0027554812	160,000.00	4.875 %	AZ	62.00	360	157,180.46	Active	(28,608.17)	(2,503.10)
Group 1	0027556080	473,000.00	0.000 %	CA	69.00	360	421,990.76	09/30/2020	(84,398.15)	(42,199.07)
Group 1	0027560966	108,000.00	4.625 %	NV	80.00	360	101,032.42	Active	(19,090.33)	(1,670.33)
Group 1	0027562708	280,000.00	4.625 %	CA	80.00	360	268,930.59	Active	(50,111.83)	(25,055.92)
Group 1	0027567876	133,000.00	0.000 %	TX	70.00	360	122,348.81	07/31/2021	24,469.76	24,469.76
Group 1	0027568251	63,000.00	0.000 %	IN	80.00	360	55,177.94	07/31/2021	11,035.59	11,035.59
Group 1	0027568275	240,000.00	0.000 %	CA	80.00	360	205,418.23	07/31/2021	41,083.65	41,083.65
Group 1	0027572242	109,000.00	4.750 %	CA	75.00	360	100,290.45	Active	(19,475.51)	(1,704.03)
Group 1	0027572411	90,000.00	0.000 %	OK	64.00	360	74,502.38	07/31/2021	14,900.48	14,900.48
Group 1	0027572970	40,000.00	4.750 %	IL	80.00	360	37,313.24	Active	(7,114.92)	(622.53)
Group 1	0027574239	144,000.00	4.375 %	UT	80.00	360	135,476.46	Active	(25,573.63)	(12,786.82)
Group 1	0027574988	417,000.00	4.500 %	TX	70.00	360	374,846.44	Active	(72,950.09)	0.00
Group 1	0027577938	154,000.00	0.000 %	FL	74.00	360	136,054.23	07/31/2021	27,210.85	27,210.85
Group 1	0027579729	216,000.00	4.750 %	FL	80.00	360	210,086.63	Active	(38,754.24)	(19,377.12)
Group 1	0027584153	184,000.00	4.750 %	DC	78.00	360	174,056.43	Active	(32,641.51)	(2,856.00)
Group 1	0027586689	150,000.00	4.625 %	FL	80.00	360	142,849.02	Active	(26,708.89)	(13,354.44)
Group 1	0027595095	308,000.00	0.000 %	LA	80.00	360	257,665.00	07/31/2021	51,533.00	51,533.00
Group 1	0027595305	190,000.00	0.000 %	CA	80.00	360	166,843.49	07/31/2021	33,368.70	33,368.70
Group 1	0027596257	324,000.00	0.000 %	CA	80.00	360	293,852.90	07/31/2021	58,770.58	58,770.58
Group 1	0027599472	216,000.00	5.125 %	GA	80.00	360	205,084.72	Active	(38,444.39)	0.00
Group 1	0027601146	128,000.00	0.000 %	TX	75.00	360	111,126.45	02/28/2021	(22,225.29)	0.00
Group 1	0027603660	435,000.00	4.000 %	CA	75.00	360	383,880.63	Active	(75,201.58)	0.00
Group 1	0027604093	110,000.00	5.250 %	LA	78.00	360	99,793.89	Active	(18,548.00)	0.00
Group 1	0027606155	296,000.00	4.375 %	NJ	80.00	360	273,235.78	Active	(52,440.39)	(26,220.19)
Group 1	0027606181	300,000.00	0.000 %	NY	79.00	360	262,812.83	07/31/2021	52,562.57	52,562.57
Group 1	0027606300	216,000.00	4.875 %	NJ	80.00	360	191,466.16	Active	(35,088.10)	0.00
Group 1	0027606307	205,000.00	4.875 %	TN	71.00	360	184,501.54	Active	(36,315.14)	0.00
Group 1	0027607045	300,000.00	4.875 %	TX	74.00	360	279,710.54	Active	(53,144.09)	0.00
Group 1	0027607292	96,000.00	4.625 %	CO	80.00	360	82,379.79	Active	(16,900.93)	0.00
Group 1	0027607861	346,000.00	4.375 %	FL	67.00	360	274,500.95	Active	(52,940.37)	0.00
Group 1	0027608635	60,000.00	5.125 %	GA	80.00	360	54,789.28	Active	(10,738.27)	0.00

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Series 2015-C02



Distribution Date: 25-Aug-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	0027806726	370,000.00	4.625 %	IL	90.00	360	352,305.63	Active	(65,253.90)	0.00
Group 2	0027806859	131,000.00	4.250 %	TX	97.00	360	115,038.97	Active	(21,604.91)	(2,591.73)
Group 2	0027808745	321,000.00	4.375 %	WA	97.00	360	321,156.75	Active	(60,109.47)	(30,054.74)
Group 2	0027810200	261,000.00	5.000 %	MA	95.00	360	248,372.37	Active	(46,477.66)	0.00
Group 2	0027810551	119,000.00	4.250 %	MO	95.00	360	108,684.49	Active	(20,275.14)	0.00
Group 2	0027811447	95,000.00	4.875 %	NH	90.00	360	90,860.92	Active	(16,604.12)	0.00
Group 2	0027812208	214,000.00	4.500 %	TX	95.00	360	202,023.45	Active	(37,468.08)	0.00
Group 2	0027813416	180,000.00	4.875 %	PA	95.00	360	140,100.34	Active	(26,247.80)	0.00
Group 2	0027814771	174,000.00	0.000 %	VA	85.00	360	156,049.93	07/31/2021	31,209.99	31,209.99
Group 2	0027815167	138,000.00	4.625 %	TX	95.00	360	131,719.66	Active	(24,348.14)	0.00
Group 2	0027816813	278,000.00	0.000 %	TX	97.00	360	248,909.59	09/30/2020	(49,781.92)	(24,890.96)
Group 2	0027819827	179,000.00	5.250 %	TX	95.00	360	164,058.90	Active	(31,747.82)	0.00
Group 2	0027821193	199,000.00	4.625 %	NM	95.00	360	186,694.03	Active	(34,892.74)	0.00
Group 2	0027821646	122,000.00	0.000 %	FL	95.00	360	104,571.88	07/31/2021	20,914.38	20,914.38
Group 2	0027822374	291,000.00	0.000 %	MA	97.00	360	266,668.00	07/31/2021	53,333.60	53,333.60
Group 2	0027824021	130,000.00	4.875 %	NH	89.00	360	123,602.34	Active	(23,166.95)	(2,779.12)
Group 2	0027824165	221,000.00	0.000 %	NJ	90.00	360	179,679.09	07/31/2021	35,935.82	35,935.82
Group 2	0027824620	270,000.00	4.625 %	NJ	94.00	360	254,829.06	Active	(47,704.96)	(5,722.71)
Group 2	0027826380	126,000.00	4.250 %	NM	90.00	360	118,114.93	Active	(21,573.69)	0.00
Group 2	0027828638	306,000.00	0.000 %	OH	85.00	360	296,463.38	07/31/2021	59,292.68	59,292.68
Group 2	0027829452	72,000.00	5.000 %	TX	95.00	360	71,143.40	Active	(12,716.45)	0.00
Group 2	0027829635	29,000.00	4.750 %	OK	95.00	360	22,124.92	Active	(4,319.35)	0.00
Group 2	0027829934	95,000.00	0.000 %	PA	95.00	360	82,918.99	07/31/2021	16,583.80	16,583.80
Group 2	0027830866	154,000.00	4.375 %	OH	95.00	360	141,728.80	Active	(27,085.27)	0.00
Group 2	0027832063	233,000.00	4.625 %	WA	95.00	360	223,289.37	Active	(41,394.66)	0.00
Group 2	0027832297	168,000.00	0.000 %	TX	95.00	360	149,315.64	07/31/2021	29,863.13	29,863.13
Group 2	0027832792	196,000.00	0.000 %	MD	89.00	360	164,916.61	07/31/2021	32,983.32	32,983.32
Group 2	0027833567	244,000.00	5.250 %	TX	95.00	360	222,761.94	Active	(42,734.78)	0.00
Group 2	0027835350	188,000.00	0.000 %	IL	90.00	360	164,084.20	07/31/2021	32,816.84	32,816.84
Group 2	0027835460	342,000.00	0.000 %	TX	95.00	360	325,092.78	04/30/2020	(65,018.56)	(32,509.28)
Group 2	0027836535	218,000.00	0.000 %	LA	95.00	360	194,229.27	11/30/2020	(38,845.85)	0.00
Group 2	0027837839	85,000.00	0.000 %	WA	90.00	360	74,345.22	07/31/2021	14,869.04	14,869.04
Group 2	0027838570	342,000.00	0.000 %	FL	95.00	360	300,916.35	07/31/2021	60,183.27	60,183.27

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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	0027838754	94,000.00	4.875 %	OH	85.00	360	89,226.90	Active	(16,750.63)	0.00
Group 2	0027840777	151,000.00	4.875 %	OK	90.00	360	145,692.44	Active	(27,137.32)	0.00
Group 2	0027841114	258,000.00	0.000 %	TX	81.00	360	227,171.30	07/31/2021	45,434.26	45,434.26
Group 2	0027841985	361,000.00	5.125 %	MD	95.00	360	343,306.53	Active	(64,956.90)	0.00
Group 2	0027842781	122,000.00	4.375 %	LA	90.00	360	116,047.58	Active	(21,413.09)	(2,568.72)
Group 2	0027843682	238,000.00	%	TX	95.00	360	212,630.39	10/31/2020	(42,526.08)	(5,101.45)
Group 2	0027845645	94,000.00	5.375 %	LA	85.00	360	85,720.24	Active	(16,473.34)	0.00
Group 2	0027848951	410,000.00	0.000 %	FL	93.00	360	385,199.02	07/31/2021	77,039.80	77,039.80
Group 2	0027851853	158,000.00	0.000 %	IL	90.00	360	137,995.43	07/31/2021	27,599.09	27,599.09
Group 2	0027851922	209,000.00	4.375 %	GA	95.00	360	191,723.74	Active	(36,655.50)	(4,397.21)
Group 2	0027852756	148,000.00	0.000 %	MN	95.00	360	128,210.47	07/31/2021	25,642.09	25,642.09
Group 2	0027853212	177,000.00	0.000 %	IA	97.00	360	148,788.28	07/31/2021	29,757.66	29,757.66
Group 2	0027859707	150,000.00	4.750 %	TX	97.00	360	129,790.39	Active	(26,743.10)	(3,208.12)
Group 2	0027862044	59,000.00	4.250 %	MD	90.00	360	41,578.27	Active	(8,672.82)	0.00
Group 2	0027866316	373,000.00	4.750 %	CA	95.00	360	280,822.99	Active	(52,116.27)	(6,251.89)
Group 2	0027867376	309,000.00	4.750 %	NV	95.00	360	293,966.85	Active	(55,189.13)	(6,620.52)
Group 2	0027868966	164,000.00	4.625 %	FL	95.00	360	144,105.87	Active	(26,905.04)	0.00
Group 2	0027869720	94,000.00	4.750 %	IL	86.00	360	86,177.69	Active	(16,663.33)	(1,998.94)
Group 2	0027870879	145,000.00	4.750 %	TX	95.00	360	140,663.24	Active	(25,896.42)	(3,106.55)
Group 2	0027875339	55,000.00	5.000 %	WA	90.00	360	47,962.53	Active	(9,842.01)	0.00
Group 2	0027876555	305,000.00	0.000 %	CA	85.00	360	262,508.12	07/31/2021	52,501.62	52,501.62
Group 2	0027876898	285,000.00	5.000 %	TX	95.00	360	267,935.73	Active	(51,337.19)	(6,158.44)
Group 2	0027878995	394,000.00	0.000 %	CA	95.00	360	347,674.01	07/31/2021	69,534.80	69,534.80
Group 2	0027880312	326,000.00	%	TX	95.00	360	286,908.47	10/31/2020	(57,381.69)	(6,883.53)
Group 2	0027881190	222,000.00	0.000 %	UT	90.00	360	195,405.45	07/31/2021	39,081.09	39,081.09
Group 2	0027884135	48,000.00	0.000 %	FL	95.00	360	42,086.04	07/31/2021	8,417.21	8,417.21
Group 2	0027884230	211,000.00	0.000 %	NJ	95.00	360	185,861.42	07/31/2021	37,172.28	37,172.28
Group 2	0027884665	70,000.00	0.000 %	AR	95.00	360	63,464.18	07/31/2021	12,692.84	12,692.84
Group 2	0027885707	50,000.00	0.000 %	IL	87.00	360	42,068.88	07/31/2021	8,413.78	8,413.78
Group 2	0027887480	142,000.00	0.000 %	AR	90.00	360	108,686.80	07/31/2021	21,737.36	21,737.36

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

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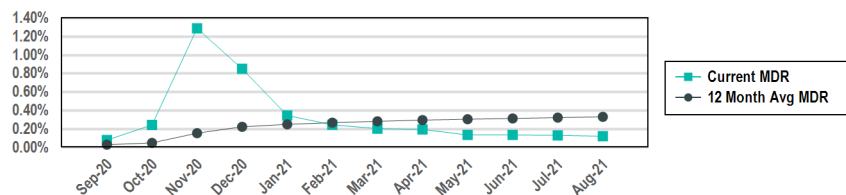
Realized Loss Report - Collateral

Summary

MDR

Current Month	0.121 %
3 Month Average	0.129 %
12 Month Average	0.331 %

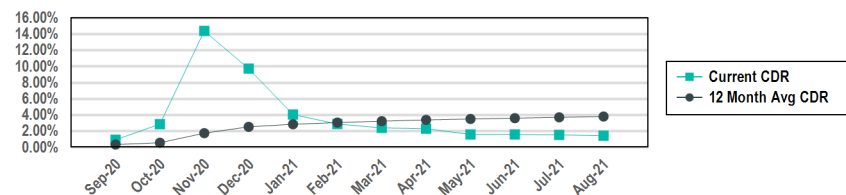
MDR: Current vs. 12mo Average



CDR

Current Month	1.445 %
3 Month Average	1.535 %
12 Month Average	3.827 %

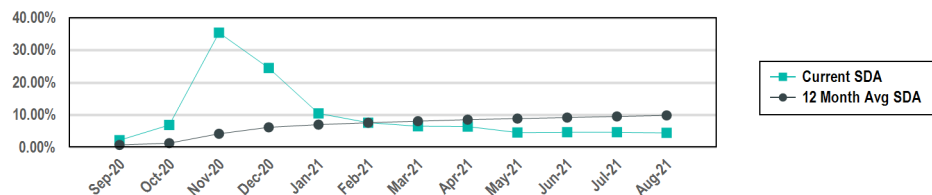
CDR: Current vs. 12mo Average



SDA

Current Month	4.495 %
3 Month Average	4.638 %
12 Month Average	9.910 %

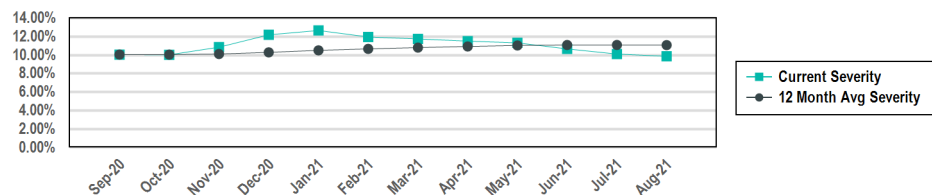
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative)	9.869 %
3 Month Average (Cumulative)	10.216 %
12 Month Average (Cumulative)	11.081 %

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 3.902 %
3 Month Average 3.850 %
12 Month Average 4.313 %

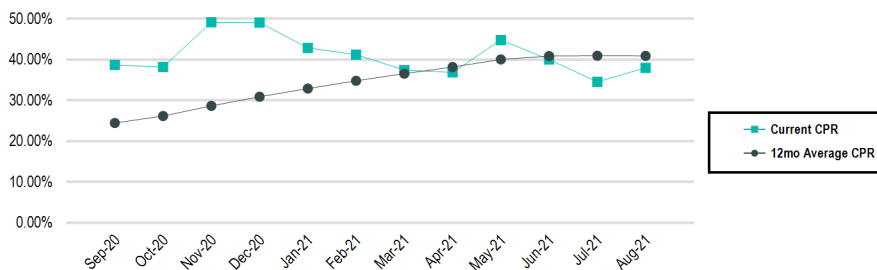
CPR

Current Month 37.977 %
3 Month Average 37.537 %
12 Month Average 40.921 %

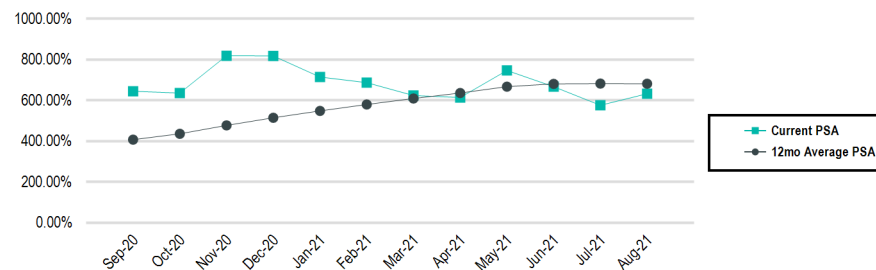
PSA

Current Month 632.951 %
3 Month Average 625.612 %
12 Month Average 682.018 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 3.612 %
3 Month Average 3.675 %
12 Month Average 4.136 %

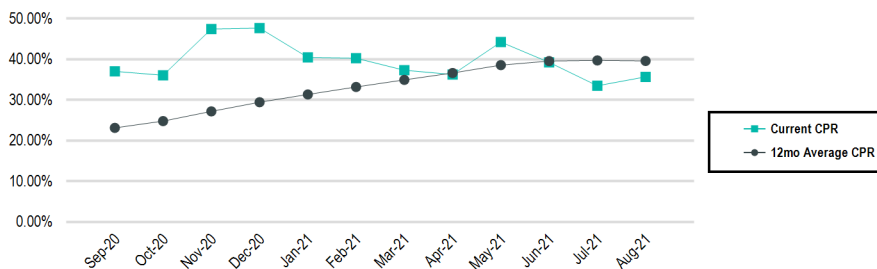
CPR

Current Month 35.690 %
3 Month Average 36.152 %
12 Month Average 39.610 %

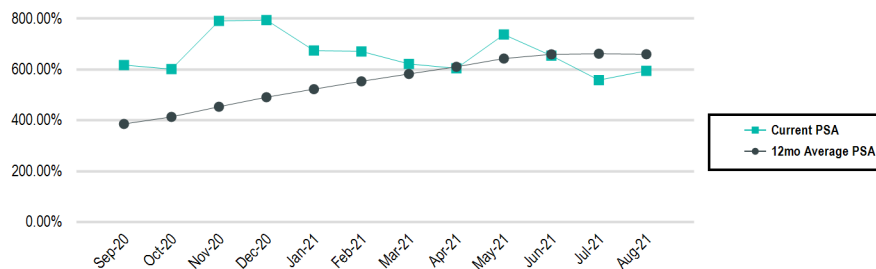
PSA

Current Month 594.833 %
3 Month Average 602.527 %
12 Month Average 660.161 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



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Prepayment Rates

Group 2

SMM

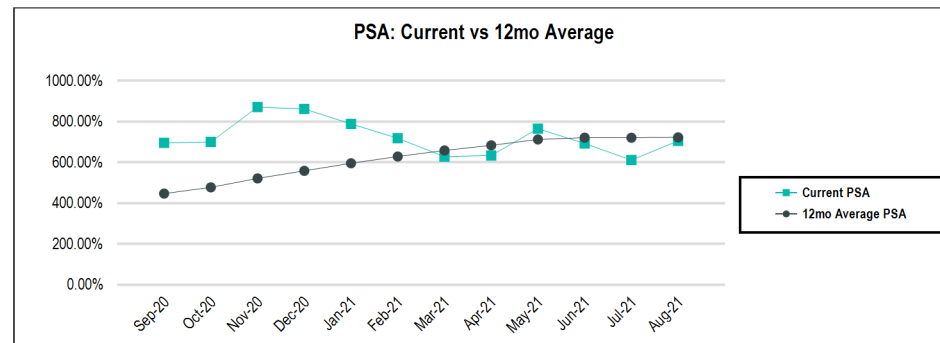
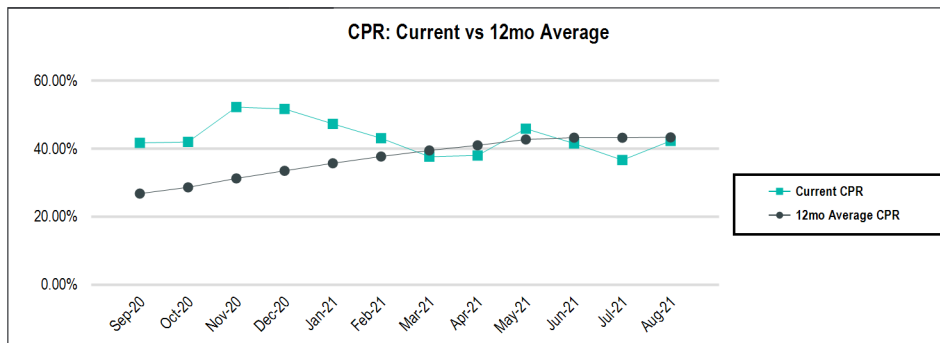
Current Month	4.485 %
3 Month Average	4.201 %
12 Month Average	4.658 %

CPR

Current Month	42.339 %
3 Month Average	40.207 %
12 Month Average	43.385 %

PSA

Current Month	705.644 %
3 Month Average	670.117 %
12 Month Average	723.089 %



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.