

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Oct-2020
 13-Oct-2020 9:57:55 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	09/30/2020	0.00000 %	8,075,922,903.95	0.00	310,651,313.52	0.00	7,765,271,590.43	310,651,313.52	0.00
1M-1	30711XAW4	10/23/2020	1.29813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	09/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAX2	10/23/2020	4.14813 %	248,824,915.47	888,802.81	12,498,568.93	0.00	236,326,346.54	13,387,371.74	0.00
1M-2H	NA	09/30/2020	0.00000 %	13,112,573.09	0.00	658,649.47	0.00	12,453,923.62	658,649.47	0.00
1B-H	NA	09/30/2020	0.00000 %	97,093,376.47	0.00	0.00	1,633,016.01	95,460,360.46	0.00	16,546,705.54
2A-H	NA	09/30/2020	0.00000 %	4,208,171,540.67	0.00	194,062,985.62	0.00	4,014,108,555.04	194,062,985.62	0.00
2M-1	30711XAY0	10/23/2020	1.34813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	09/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAZ7	10/23/2020	4.14813 %	84,305,548.65	301,139.49	8,587,696.99	0.00	75,717,851.66	8,888,836.48	0.00
2M-2H	NA	09/30/2020	0.00000 %	4,441,974.59	0.00	452,477.12	0.00	3,989,497.47	452,477.12	0.00
2B-H	NA	09/30/2020	0.00000 %	121,883,123.27	0.00	0.00	1,494,458.43	120,388,664.84	0.00	15,670,103.16
Totals				12,853,755,956.16	1,189,942.30	526,911,691.65	3,127,474.44	12,323,716,790.06	528,101,633.95	32,216,808.70

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
 All Record Dates are based upon the governing documents and logic set forth as of closing.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Oct-2020
 13-Oct-2020 9:57:55 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	26,951,700,321.00	8,075,922,903.95	16,521,395.67	294,129,917.85	0.00	0.00	310,651,313.52	7,765,271,590.43	0.28811806	310,651,313.52
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	248,824,915.47	697,722.23	11,800,846.70	0.00	0.00	12,498,568.93	236,326,346.54	0.37806166	12,498,568.93
1M-2H	32,941,514.00	13,112,573.09	36,768.56	621,880.91	0.00	0.00	658,649.47	12,453,923.62	0.37806166	658,649.47
1B-H	112,007,066.00	97,093,376.47	0.00	0.00	0.00	1,633,016.01	1,633,016.01	95,460,360.46	0.85227088	0.00
2A-H	16,284,533,874.00	4,208,171,540.67	8,238,888.17	185,824,097.45	0.00	0.00	194,062,985.62	4,014,108,555.04	0.24649822	194,062,985.62
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	84,305,548.65	391,738.86	8,195,958.14	0.00	0.00	8,587,696.99	75,717,851.66	0.22861670	8,587,696.99
2M-2H	17,450,595.00	4,441,974.59	20,640.33	431,836.79	0.00	0.00	452,477.12	3,989,497.47	0.22861670	452,477.12
2B-H	136,058,768.00	121,883,123.27	0.00	0.00	0.00	1,494,458.43	1,494,458.43	120,388,664.84	0.88482842	0.00
Totals	45,009,112,649.00	12,853,755,956.16	25,907,153.82	501,004,537.84	0.00	3,127,474.44	530,039,166.09	12,323,716,790.06	0.27380493	526,911,691.65

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Oct-2020
13-Oct-2020 9:57:55 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	26,951,700,321.00	299.64428247	0.61300013	10.91322307	0.00000000	0.00000000	11.52622320	288.11805927	0.28811806	11.52622320
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	398.05617576	1.11617698	18.87833419	0.00000000	0.00000000	19.99451117	378.06166460	0.37806166	19.99451117
1M-2H	32,941,514.00	398.05617586	1.11617699	18.87833419	0.00000000	0.00000000	19.99451118	378.06166468	0.37806166	19.99451118
1B-H	112,007,066.00	866.85045808	0.00000000	0.00000000	0.00000000	14.57958027	14.57958027	852.27087780	0.85227088	0.00000000
2A-H	16,284,533,874.00	258.41522841	0.50593331	11.41107869	0.00000000	0.00000000	11.91701200	246.49821641	0.24649822	11.91701200
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	254.54573868	1.18278641	24.74625042	0.00000000	0.00000000	25.92903681	228.61670187	0.22861670	25.92903681
2M-2H	17,450,595.00	254.54573841	1.18278660	24.74625020	0.00000000	0.00000000	25.92903680	228.61670161	0.22861670	25.92903680
2B-H	136,058,768.00	895.81233949	0.00000000	0.00000000	0.00000000	10.98391858	10.98391858	884.82842091	0.88482842	0.00000000

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Oct-2020
 13-Oct-2020 9:57:55 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	8,075,922,903.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,765,271,590.43
1M-1	N/A	N/A	1.29813 %	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	09/25/20 - 10/25/20	31	4.14813 %	248,824,915.47	888,802.81	0.00	0.00	0.00	0.00	888,802.81	0.00	236,326,346.54
1M-2H	N/A	N/A	0.00000 %	13,112,573.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,453,923.62
1B-H	N/A	N/A	0.00000 %	97,093,376.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	95,460,360.46
2A-H	N/A	N/A	0.00000 %	4,208,171,540.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,014,108,555.04
2M-1	N/A	N/A	1.34813 %	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	09/25/20 - 10/25/20	31	4.14813 %	84,305,548.65	301,139.49	0.00	0.00	0.00	0.00	301,139.49	0.00	75,717,851.66
2M-2H	N/A	N/A	0.00000 %	4,441,974.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,989,497.47
2B-H	N/A	N/A	0.00000 %	121,883,123.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	120,388,664.84
Totals					1,189,942.30	0.00	0.00	0.00	0.00	1,189,942.30	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Oct-2020
13-Oct-2020 9:57:55 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	26,951,700,321.00	0.0000 %	299.64428247	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	288.11805927
1M-1	266,000,000.00	1.29813 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	14,017,666.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	625,100,000.00	4.14813 %	398.05617576	1.42185700	0.00000000	0.00000000	0.00000000	0.00000000	1.42185700	0.00000000	378.06166460
1M-2H	32,941,514.00	0.0000 %	398.05617586	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	378.06166468
1B-H	112,007,066.00	0.0000 %	866.85045808	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	852.27087780
2A-H	16,284,533,874.00	0.0000 %	258.41522841	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	246.49821641
2M-1	226,200,000.00	1.34813 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	11,902,845.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	331,200,000.00	4.14813 %	254.54573868	0.90923759	0.00000000	0.00000000	0.00000000	0.00000000	0.90923759	0.00000000	228.61670187
2M-2H	17,450,595.00	0.0000 %	254.54573841	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	228.61670161
2B-H	136,058,768.00	0.0000 %	895.81233949	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	884.82842091

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

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

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

Distribution Date: 26-Oct-2020
 13-Oct-2020 9:57:55 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	25,422,849.32
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(3,127,474.44)
Total Deposits	22,295,374.88
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	22,276,208.22
Total Withdrawals (Pool Distribution Amount)	22,295,374.88
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

Distribution Date: 26-Oct-2020
13-Oct-2020 9:57:55 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Additional Reporting - Deal Level

Informational Reporting	
LIBOR	0.148130%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	325,441,547.93
Total Principal Reduction Cumulative	19,892,254,346.02
Scheduled Principal Current	17,255,886.46
Scheduled Principal Cumulative	1,788,154,388.43
Unscheduled Principal Current	306,552,645.46
Unscheduled Principal Cumulative	18,087,553,252.05
Senior Reduction Amount	310,651,313.52
Subordinate Reduction Amount	13,157,218.40
Calculated Recovery Principal Amount	14,697,144.83
Calculated Tranche Write-Down Amount	1,633,016.01
Calculated Tranche Write-Up Amount	0.00
Group 2	
Total Principal Reduction Current	204,597,618.16
Total Principal Reduction Cumulative	12,793,141,513.03
Scheduled Principal Current	8,651,267.35
Scheduled Principal Cumulative	1,013,996,310.18
Unscheduled Principal Current	194,451,892.38
Unscheduled Principal Cumulative	11,763,475,099.70
Senior Reduction Amount	194,062,985.62
Subordinate Reduction Amount	9,040,174.11
Calculated Recovery Principal Amount	13,450,126.42
Calculated Tranche Write-Down Amount	1,494,458.43
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	134659
Period Beginning Loan Count	52555
Period Reference Pool Removal Loan Count	1606
Period Ending Loan Count	50949

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

Distribution Date: 26-Oct-2020
13-Oct-2020 9:57:55 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



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	8,109,512,221.81
Period PIF Loan Count Current	1526
PIF Loan Count Cumulative	82674
Period PIF Loan UPB Current	284,534,729.22
PIF Loan UPB Cumulative	17,281,690,908.02
Period Partial Prepayment Amount	8,186,412.97
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	9
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	1,783,195.21
D180 Credit Event Loan Count Current	80
D180 Credit Event Loan Count Cumulative	924
D180 Credit Event Actual Balance Curr	16,330,160.84
D180 Credit Event Actual Balance Cum	163,683,864.68
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	0
Reversed Credit Event Loan Count Cumulative	8
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,358,569.75
Credit Event Amount Current	16,330,160.84
Credit Event Amount Cumulative	165,467,059.89
Total Active Modified Loan Count	301
Total Active Modified Loan UPB	49,392,701.83
Group 2	
At Issuance Loan Count	81476
Period Beginning Loan Count	27152
Period Reference Pool Removal Loan Count	1021
Period Ending Loan Count	26131
UPB at Origination	17,407,819,000.00
UPB at Issuance	17,007,346,082.73
UPB Actual Current	4,214,204,569.70

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

Distribution Date: 26-Oct-2020
13-Oct-2020 9:57:55 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	949
PIF Loan Count Cumulative	54482
Period PIF Loan UPB Current	179,379,513.43
PIF Loan UPB Cumulative	11,417,597,117.87
Period Partial Prepayment Amount	2,161,906.75
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	72
D180 Credit Event Loan Count Cumulative	791
D180 Credit Event Actual Balance Curr	14,944,584.85
D180 Credit Event Actual Balance Cum	153,262,983.01
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	0
Reversed Credit Event Loan Count Cumulative	6
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,330,291.49
Credit Event Amount Current	14,944,584.85
Credit Event Amount Cumulative	156,701,036.25
Total Active Modified Loan Count	289
Total Active Modified Loan UPB	55,598,958.73
Structural Reporting	
Group 1	
Senior Percentage	95.743535%
Subordinate Percentage	4.256465%
10% Severity Tier Percentage [0 - 1%]	0.058319%
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	0.586065%
Prior Cum Net Credit Event Percentage	0.527746%
Minimum Credit Enhancement Test Pass?	YES

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Oct-2020
 13-Oct-2020 9:57:55 AM

Additional Reporting - Group Level

Structural Reporting	
Group 1	
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00
Group 2	
Senior Percentage	95.233309%
Subordinate Percentage	4.766691%
10% Severity Tier Percentage [0 - 1%]	0.087872%
20% Severity Tier Percentage [1 - 3%]	0.000000%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	10.000000%
Cumulative Net Credit Event Percentage	0.913551%
Prior Cum Net Credit Event Percentage	0.825679%
Minimum Credit Enhancement Test Pass?	YES
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Oct-2020
 13-Oct-2020 9:57:55 AM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	4.260000 %	4.240000 %
1M-1	0.00	0.00	2.750000 %	4.260000 %	4.240000 %
1M-1H	0.00	0.00	2.750000 %	4.260000 %	4.240000 %
1M-2	0.00	0.00	0.400000 %	1.150000 %	1.180000 %
1M-2H	0.00	0.00	0.400000 %	1.150000 %	1.180000 %
1B-H	1,633,016.01	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.770000 %	4.750000 %
2M-1	0.00	0.00	2.850000 %	4.770000 %	4.750000 %
2M-1H	0.00	0.00	2.850000 %	4.770000 %	4.750000 %
2M-2	0.00	0.00	0.800000 %	2.760000 %	2.860000 %
2M-2H	0.00	0.00	0.800000 %	2.760000 %	2.860000 %
2B-H	1,494,458.43	0.00	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 26-Oct-2020
 13-Oct-2020 9:57:55 AM

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Oct-2020
 13-Oct-2020 9:57:55 AM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	839	146,122,012.05	1.088480 %	1.185698 %
60 Days	451	79,532,633.05	0.585106 %	0.645362 %
90 Days	490	86,916,676.27	0.635703 %	0.705280 %
120 Days	758	152,065,365.41	0.983394 %	1.233925 %
150 Days	979	195,691,237.43	1.270109 %	1.587924 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	3517	660,327,924.21	4.562792 %	5.358188 %

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Oct-2020
 13-Oct-2020 9:57:55 AM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	519	91,940,711.99	1.018666 %	1.133739 %
60 Days	262	46,733,408.20	0.514240 %	0.576279 %
90 Days	293	49,890,429.77	0.575085 %	0.615209 %
120 Days	487	99,530,733.51	0.955858 %	1.227333 %
150 Days	636	127,393,056.08	1.248307 %	1.570909 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	2197	415,488,339.55	4.312155 %	5.123469 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	320	54,181,300.06	1.224599 %	1.285683 %
60 Days	189	32,799,224.85	0.723279 %	0.778302 %
90 Days	197	37,026,246.50	0.753894 %	0.878606 %
120 Days	271	52,534,631.90	1.037082 %	1.246608 %
150 Days	343	68,298,181.35	1.312617 %	1.620666 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1320	244,839,584.66	5.051471 %	5.809865 %

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Oct-2020
13-Oct-2020 9:57:55 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	80	16,330,160.84	1,633,016.01	0.020 %	0	0.00	0.00	0.000 %	80	16,330,160.84	1,633,016.01	0.020 %
Group 2	72	14,944,584.85	1,494,458.43	0.035 %	0	0.00	0.00	0.000 %	72	14,944,584.85	1,494,458.43	0.035 %
Total	152	31,274,745.69	3,127,474.44	0.025 %	0	0.00	0.00	0.000 %	152	31,274,745.69	3,127,474.44	0.025 %

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0027478212	139,000.00	0.000 %	FL	75.00	360	124,239.06	09/30/2020	12,423.91	12,423.91
Group 1	0027478676	286,000.00	0.000 %	CO	80.00	360	252,413.06	09/30/2020	25,241.31	25,241.31
Group 1	0027485943	97,000.00	0.000 %	PR	73.00	360	87,207.23	09/30/2020	8,720.72	8,720.72
Group 1	0027485959	130,000.00	0.000 %	PR	63.00	360	116,583.44	09/30/2020	11,658.34	11,658.34
Group 1	0027488926	380,000.00	0.000 %	VA	80.00	360	325,114.19	09/30/2020	32,511.42	32,511.42
Group 1	0027490535	244,000.00	0.000 %	AZ	80.00	360	215,616.77	09/30/2020	21,561.68	21,561.68
Group 1	0027490598	184,000.00	0.000 %	FL	80.00	360	163,379.22	09/30/2020	16,337.92	16,337.92
Group 1	0027490791	141,000.00	0.000 %	TX	80.00	360	123,317.57	09/30/2020	12,331.76	12,331.76
Group 1	0027491718	146,000.00	0.000 %	TX	73.00	360	132,160.53	09/30/2020	13,216.05	13,216.05
Group 1	0027493044	150,000.00	0.000 %	FL	80.00	360	133,805.34	09/30/2020	13,380.53	13,380.53
Group 1	0027493508	192,000.00	0.000 %	NY	80.00	360	171,145.53	09/30/2020	17,114.55	17,114.55
Group 1	0027494458	52,000.00	0.000 %	MI	80.00	360	46,000.70	09/30/2020	4,600.07	4,600.07
Group 1	0027495356	133,000.00	0.000 %	FL	70.00	360	118,523.02	09/30/2020	11,852.30	11,852.30
Group 1	0027496670	74,000.00	0.000 %	FL	80.00	360	61,129.61	09/30/2020	6,112.96	6,112.96
Group 1	0027497658	208,000.00	0.000 %	IL	80.00	360	181,798.71	09/30/2020	18,179.87	18,179.87
Group 1	0027498006	154,000.00	0.000 %	LA	63.00	360	137,856.94	09/30/2020	13,785.69	13,785.69
Group 1	0027500934	201,000.00	0.000 %	AZ	75.00	360	179,894.84	09/30/2020	17,989.48	17,989.48
Group 1	0027502654	144,000.00	0.000 %	AZ	80.00	360	134,250.37	09/30/2020	13,425.04	13,425.04
Group 1	0027505475	401,000.00	0.000 %	CA	75.00	360	358,357.81	09/30/2020	35,835.78	35,835.78
Group 1	0027506865	100,000.00	0.000 %	IL	80.00	360	90,752.75	09/30/2020	9,075.27	9,075.27

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Oct-2020
13-Oct-2020 9:57:55 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	0027508228	98,000.00	0.000 %	GA	75.00	360	88,021.98	09/30/2020	8,802.20	8,802.20
Group 1	0027510848	416,000.00	0.000 %	NJ	80.00	360	371,918.17	09/30/2020	37,191.82	37,191.82
Group 1	0027510873	407,000.00	0.000 %	MD	80.00	360	364,118.51	09/30/2020	36,411.85	36,411.85
Group 1	0027516201	580,000.00	0.000 %	NY	80.00	360	521,273.71	09/30/2020	52,127.37	52,127.37
Group 1	0027516930	134,000.00	0.000 %	VA	80.00	360	120,262.55	09/30/2020	12,026.25	12,026.25
Group 1	0027518919	448,000.00	0.000 %	WA	80.00	360	401,878.10	09/30/2020	40,187.81	40,187.81
Group 1	0027521789	203,000.00	0.000 %	TX	80.00	360	183,836.03	09/30/2020	18,383.60	18,383.60
Group 1	0027522434	417,000.00	0.000 %	FL	73.00	360	374,086.23	09/30/2020	37,408.62	37,408.62
Group 1	0027522704	130,000.00	0.000 %	LA	62.00	360	117,086.99	09/30/2020	11,708.70	11,708.70
Group 1	0027524720	203,000.00	0.000 %	AZ	75.00	360	181,996.26	09/30/2020	18,199.63	18,199.63
Group 1	0027528550	115,000.00	0.000 %	IL	70.00	360	103,742.99	09/30/2020	10,374.30	10,374.30
Group 1	0027531971	111,000.00	0.000 %	MA	75.00	360	98,953.01	09/30/2020	9,895.30	9,895.30
Group 1	0027532589	258,000.00	0.000 %	CO	80.00	360	223,043.47	09/30/2020	22,304.35	22,304.35
Group 1	0027535234	128,000.00	0.000 %	IL	80.00	360	113,931.59	09/30/2020	11,393.16	11,393.16
Group 1	0027536056	40,000.00	0.000 %	TN	75.00	360	38,070.34	09/30/2020	3,807.03	3,807.03
Group 1	0027536393	72,000.00	0.000 %	PR	80.00	360	64,488.71	09/30/2020	6,448.87	6,448.87
Group 1	0027536935	118,000.00	0.000 %	TX	80.00	360	117,537.51	09/30/2020	11,753.75	11,753.75
Group 1	0027538248	525,000.00	0.000 %	NY	72.00	360	469,219.78	09/30/2020	46,921.98	46,921.98
Group 1	0027544076	610,000.00	0.000 %	CA	66.00	360	547,602.73	09/30/2020	54,760.27	54,760.27
Group 1	0027546088	131,000.00	0.000 %	PR	71.00	360	116,101.08	09/30/2020	11,610.11	11,610.11
Group 1	0027547705	390,000.00	0.000 %	NY	80.00	360	347,124.65	09/30/2020	34,712.46	34,712.46
Group 1	0027549043	375,000.00	0.000 %	CA	75.00	360	336,590.66	09/30/2020	33,659.07	33,659.07
Group 1	0027552133	73,000.00	0.000 %	WI	69.00	360	68,352.58	09/30/2020	6,835.26	6,835.26
Group 1	0027556080	473,000.00	0.000 %	CA	69.00	360	421,990.76	09/30/2020	42,199.08	42,199.08
Group 1	0027557151	220,000.00	0.000 %	PR	80.00	360	199,662.85	09/30/2020	19,966.28	19,966.28
Group 1	0027560818	200,000.00	0.000 %	MA	61.00	360	179,021.90	09/30/2020	17,902.19	17,902.19
Group 1	0027562361	500,000.00	0.000 %	HI	65.00	360	447,025.83	09/30/2020	44,702.58	44,702.58
Group 1	0027562708	280,000.00	0.000 %	CA	80.00	360	250,559.13	09/30/2020	25,055.91	25,055.91
Group 1	0027569012	83,000.00	0.000 %	PR	75.00	360	74,146.63	09/30/2020	7,414.66	7,414.66
Group 1	0027569592	344,000.00	0.000 %	TX	75.00	360	309,352.32	09/30/2020	30,935.23	30,935.23
Group 1	0027570432	46,000.00	0.000 %	OR	65.00	360	41,694.94	09/30/2020	4,169.49	4,169.49
Group 1	0027570689	150,000.00	0.000 %	NM	80.00	360	134,812.35	09/30/2020	13,481.23	13,481.23
Group 1	0027577564	325,000.00	0.000 %	TX	65.00	360	273,024.68	09/30/2020	27,302.47	27,302.47

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Oct-2020
13-Oct-2020 9:57:55 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	0027577963	173,000.00	0.000 %	NJ	80.00	360	154,918.63	09/30/2020	15,491.86	15,491.86
Group 1	0027579485	372,000.00	0.000 %	LA	78.00	360	310,044.93	09/30/2020	31,004.49	31,004.49
Group 1	0027579532	176,000.00	0.000 %	PR	80.00	360	157,486.92	09/30/2020	15,748.69	15,748.69
Group 1	0027580205	77,000.00	0.000 %	PR	70.00	360	69,250.02	09/30/2020	6,925.00	6,925.00
Group 1	0027581195	218,000.00	0.000 %	CT	80.00	360	192,640.90	09/30/2020	19,264.09	19,264.09
Group 1	0027583222	248,000.00	0.000 %	FL	75.00	360	221,875.58	09/30/2020	22,187.56	22,187.56
Group 1	0027584294	167,000.00	0.000 %	NY	78.00	360	149,647.13	09/30/2020	14,964.71	14,964.71
Group 1	0027585096	130,000.00	0.000 %	NY	80.00	360	114,470.34	09/30/2020	11,447.03	11,447.03
Group 1	0027585459	612,000.00	0.000 %	NJ	80.00	360	549,097.23	09/30/2020	54,909.72	54,909.72
Group 1	0027586306	199,000.00	0.000 %	NJ	80.00	360	172,433.96	09/30/2020	17,243.40	17,243.40
Group 1	0027588754	148,000.00	0.000 %	PA	80.00	360	131,360.13	09/30/2020	13,136.01	13,136.01
Group 1	0027590492	120,000.00	0.000 %	PA	75.00	360	108,192.59	09/30/2020	10,819.26	10,819.26
Group 1	0027590824	65,000.00	0.000 %	VA	70.00	360	58,591.06	09/30/2020	5,859.11	5,859.11
Group 1	0027590949	126,000.00	0.000 %	VA	70.00	360	113,402.71	09/30/2020	11,340.27	11,340.27
Group 1	0027591021	197,000.00	0.000 %	OH	73.00	360	175,604.82	09/30/2020	17,560.48	17,560.48
Group 1	0027592674	142,000.00	0.000 %	TX	80.00	360	134,837.87	09/30/2020	13,483.79	13,483.79
Group 1	0027593829	121,000.00	0.000 %	OH	76.00	360	112,679.04	09/30/2020	11,267.90	11,267.90
Group 1	0027593851	132,000.00	0.000 %	NY	80.00	360	116,682.63	09/30/2020	11,668.26	11,668.26
Group 1	0027594200	625,000.00	0.000 %	NY	69.00	360	552,701.67	09/30/2020	55,270.17	55,270.17
Group 1	0027595738	417,000.00	0.000 %	AL	64.00	360	372,053.75	09/30/2020	37,205.37	37,205.37
Group 1	0027595780	310,000.00	0.000 %	CA	80.00	360	275,978.65	09/30/2020	27,597.86	27,597.86
Group 1	0027598065	416,000.00	0.000 %	MA	80.00	360	371,646.83	09/30/2020	37,164.68	37,164.68
Group 1	0027598282	194,000.00	0.000 %	NJ	75.00	360	169,094.53	09/30/2020	16,909.45	16,909.45
Group 1	0027601001	253,000.00	0.000 %	UT	80.00	360	224,870.67	09/30/2020	22,487.07	22,487.07
Group 1	0027605240	196,000.00	0.000 %	TX	80.00	360	175,890.74	09/30/2020	17,589.07	17,589.07
Group 1	0027605660	176,000.00	0.000 %	KY	80.00	360	157,160.46	09/30/2020	15,716.05	15,716.05
Group 1	0027609338	135,000.00	0.000 %	IL	72.00	360	133,471.34	09/30/2020	13,347.13	13,347.13
Group 2	0027807171	199,000.00	0.000 %	MA	95.00	360	177,121.30	09/30/2020	17,712.13	17,712.13
Group 2	0027807216	238,000.00	0.000 %	NC	97.00	360	217,953.66	09/30/2020	21,795.37	21,795.37
Group 2	0027808537	247,000.00	0.000 %	TX	95.00	360	217,965.96	09/30/2020	21,796.60	21,796.60
Group 2	0027808745	321,000.00	0.000 %	WA	97.00	360	300,547.35	09/30/2020	30,054.73	30,054.73
Group 2	0027810390	87,000.00	0.000 %	OH	97.00	360	77,700.10	09/30/2020	7,770.01	7,770.01
Group 2	0027812659	132,000.00	0.000 %	NJ	97.00	360	112,998.54	09/30/2020	11,299.85	11,299.85

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Oct-2020
13-Oct-2020 9:57:56 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	0027814298	134,000.00	0.000 %	OH	97.00	360	125,506.04	09/30/2020	12,550.60	12,550.60
Group 2	0027816813	278,000.00	0.000 %	TX	97.00	360	248,909.59	09/30/2020	24,890.96	24,890.96
Group 2	0027818768	166,000.00	0.000 %	MD	95.00	360	147,761.35	09/30/2020	14,776.13	14,776.13
Group 2	0027819418	182,000.00	0.000 %	NJ	95.00	360	161,987.59	09/30/2020	16,198.76	16,198.76
Group 2	0027822043	271,000.00	0.000 %	FL	90.00	360	236,344.68	09/30/2020	23,634.47	23,634.47
Group 2	0027822312	342,000.00	0.000 %	MA	95.00	360	306,467.79	09/30/2020	30,646.78	30,646.78
Group 2	0027822663	299,000.00	0.000 %	NJ	95.00	360	266,648.00	09/30/2020	26,664.80	26,664.80
Group 2	0027825846	180,000.00	0.000 %	TX	95.00	360	158,443.20	09/30/2020	15,844.32	15,844.32
Group 2	0027827137	351,000.00	0.000 %	VA	95.00	360	313,618.55	09/30/2020	31,361.85	31,361.85
Group 2	0027827396	304,000.00	0.000 %	CA	95.00	360	295,405.90	09/30/2020	29,540.59	29,540.59
Group 2	0027828657	296,000.00	0.000 %	OR	95.00	360	267,332.57	09/30/2020	26,733.26	26,733.26
Group 2	0027829001	158,000.00	0.000 %	NY	95.00	360	145,397.56	09/30/2020	14,539.76	14,539.76
Group 2	0027831683	206,000.00	0.000 %	LA	94.00	360	194,083.63	09/30/2020	19,408.36	19,408.36
Group 2	0027833373	252,000.00	0.000 %	MA	90.00	360	225,208.56	09/30/2020	22,520.86	22,520.86
Group 2	0027834224	135,000.00	0.000 %	PR	94.00	360	122,820.00	09/30/2020	12,282.00	12,282.00
Group 2	0027834266	88,000.00	0.000 %	NY	95.00	360	78,940.12	09/30/2020	7,894.01	7,894.01
Group 2	0027834408	280,000.00	0.000 %	RI	94.00	360	247,730.50	09/30/2020	24,773.05	24,773.05
Group 2	0027835099	342,000.00	0.000 %	OR	95.00	360	306,485.15	09/30/2020	30,648.51	30,648.51
Group 2	0027835629	160,000.00	0.000 %	OR	95.00	360	143,602.65	09/30/2020	14,360.26	14,360.26
Group 2	0027835736	157,000.00	0.000 %	TX	95.00	360	140,911.33	09/30/2020	14,091.13	14,091.13
Group 2	0027836718	194,000.00	0.000 %	NV	95.00	360	174,148.91	09/30/2020	17,414.89	17,414.89
Group 2	0027837850	59,000.00	0.000 %	MS	90.00	360	52,259.96	09/30/2020	5,226.00	5,226.00
Group 2	0027837859	64,000.00	0.000 %	NC	85.00	360	56,953.62	09/30/2020	5,695.36	5,695.36
Group 2	0027838243	410,000.00	0.000 %	NV	90.00	360	367,357.88	09/30/2020	36,735.79	36,735.79
Group 2	0027838859	492,000.00	0.000 %	NY	90.00	360	437,379.29	09/30/2020	43,737.93	43,737.93
Group 2	0027838982	280,000.00	0.000 %	TX	94.00	360	250,792.55	09/30/2020	25,079.25	25,079.25
Group 2	0027841927	237,000.00	0.000 %	MN	95.00	360	209,421.32	09/30/2020	20,942.13	20,942.13
Group 2	0027842036	414,000.00	0.000 %	TX	95.00	360	416,261.95	09/30/2020	41,626.19	41,626.19
Group 2	0027842175	626,000.00	0.000 %	CA	84.00	360	564,560.45	09/30/2020	56,456.04	56,456.04
Group 2	0027842276	200,000.00	0.000 %	MO	95.00	360	187,459.23	09/30/2020	18,745.92	18,745.92
Group 2	0027844978	219,000.00	0.000 %	AL	95.00	360	196,424.20	09/30/2020	19,642.42	19,642.42
Group 2	0027845120	300,000.00	0.000 %	GA	85.00	360	269,080.45	09/30/2020	26,908.04	26,908.04
Group 2	0027845378	165,000.00	0.000 %	OH	95.00	360	148,236.43	09/30/2020	14,823.64	14,823.64

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Oct-2020
13-Oct-2020 9:57:56 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	0027845512	251,000.00	0.000 %	NY	95.00	360	226,624.70	09/30/2020	22,662.47	22,662.47
Group 2	0027846190	113,000.00	0.000 %	AZ	90.00	360	89,475.24	09/30/2020	8,947.52	8,947.52
Group 2	0027846337	143,000.00	0.000 %	IL	95.00	360	126,886.78	09/30/2020	12,688.68	12,688.68
Group 2	0027848761	175,000.00	0.000 %	WA	90.00	360	155,711.80	09/30/2020	15,571.18	15,571.18
Group 2	0027848906	133,000.00	0.000 %	NY	95.00	360	118,366.44	09/30/2020	11,836.64	11,836.64
Group 2	0027851539	380,000.00	0.000 %	NV	95.00	360	338,162.20	09/30/2020	33,816.22	33,816.22
Group 2	0027851634	121,000.00	0.000 %	PR	97.00	360	107,661.20	09/30/2020	10,766.12	10,766.12
Group 2	0027852362	197,000.00	0.000 %	VA	95.00	360	175,526.66	09/30/2020	17,552.67	17,552.67
Group 2	0027857390	248,000.00	0.000 %	LA	88.00	360	217,611.56	09/30/2020	21,761.16	21,761.16
Group 2	0027858097	360,000.00	0.000 %	GA	95.00	360	315,831.99	09/30/2020	31,583.20	31,583.20
Group 2	0027858640	93,000.00	0.000 %	LA	95.00	336	83,110.16	09/30/2020	8,311.02	8,311.02
Group 2	0027859595	228,000.00	0.000 %	CA	95.00	360	204,655.33	09/30/2020	20,465.53	20,465.53
Group 2	0027864458	249,000.00	0.000 %	CA	95.00	360	223,814.24	09/30/2020	22,381.42	22,381.42
Group 2	0027864784	51,000.00	0.000 %	NJ	95.00	360	45,722.27	09/30/2020	4,572.23	4,572.23
Group 2	0027865288	175,000.00	0.000 %	MT	95.00	360	156,867.53	09/30/2020	15,686.75	15,686.75
Group 2	0027866179	207,000.00	0.000 %	TN	90.00	360	182,627.42	09/30/2020	18,262.74	18,262.74
Group 2	0027868145	417,000.00	0.000 %	GA	94.00	360	340,028.28	09/30/2020	34,002.83	34,002.83
Group 2	0027868490	288,000.00	0.000 %	IL	90.00	360	252,208.12	09/30/2020	25,220.81	25,220.81
Group 2	0027868931	165,000.00	0.000 %	PA	90.00	360	149,324.45	09/30/2020	14,932.44	14,932.44
Group 2	0027870136	190,000.00	0.000 %	WY	88.00	360	169,845.72	09/30/2020	16,984.57	16,984.57
Group 2	0027870750	182,000.00	0.000 %	NV	90.00	360	171,611.85	09/30/2020	17,161.18	17,161.18
Group 2	0027873059	38,000.00	0.000 %	MI	95.00	360	33,588.11	09/30/2020	3,358.81	3,358.81
Group 2	0027873377	157,000.00	0.000 %	NC	87.00	360	138,509.98	09/30/2020	13,851.00	13,851.00
Group 2	0027873824	288,000.00	0.000 %	FL	90.00	360	193,151.28	09/30/2020	19,315.13	19,315.13
Group 2	0027875506	414,000.00	0.000 %	GA	90.00	360	371,708.32	09/30/2020	37,170.83	37,170.83
Group 2	0027877037	299,000.00	0.000 %	CO	90.00	360	268,546.29	09/30/2020	26,854.63	26,854.63
Group 2	0027877110	121,000.00	0.000 %	CO	95.00	360	109,256.11	09/30/2020	10,925.61	10,925.61
Group 2	0027877496	204,000.00	0.000 %	PR	95.00	360	181,992.38	09/30/2020	18,199.24	18,199.24
Group 2	0027877595	257,000.00	0.000 %	TX	90.00	360	231,878.55	09/30/2020	23,187.85	23,187.85
Group 2	0027879483	414,000.00	0.000 %	CA	90.00	360	370,181.89	09/30/2020	37,018.19	37,018.19
Group 2	0027882135	143,000.00	0.000 %	MD	95.00	360	128,019.41	09/30/2020	12,801.94	12,801.94
Group 2	0027885584	254,000.00	0.000 %	IN	92.00	360	230,164.31	09/30/2020	23,016.43	23,016.43
Group 2	0027886427	297,000.00	0.000 %	AL	95.00	360	267,686.37	09/30/2020	26,768.64	26,768.64

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

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C02



Distribution Date: 26-Oct-2020
13-Oct-2020 9:57:56 AM

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: 26-Oct-2020
13-Oct-2020 9:57:56 AM

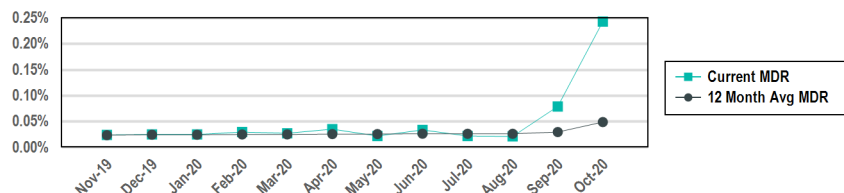
Realized Loss Report - Collateral

Summary

MDR

Current Month	0.243 %
3 Month Average	0.115 %
12 Month Average	0.049 %

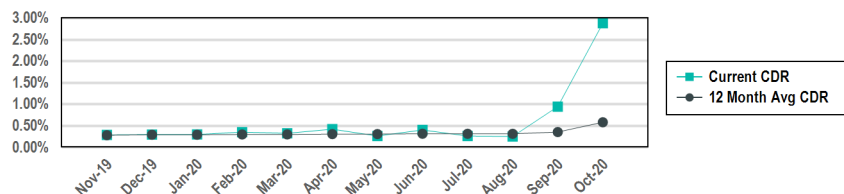
MDR: Current vs. 12mo Average



CDR

Current Month	2.881 %
3 Month Average	1.361 %
12 Month Average	0.584 %

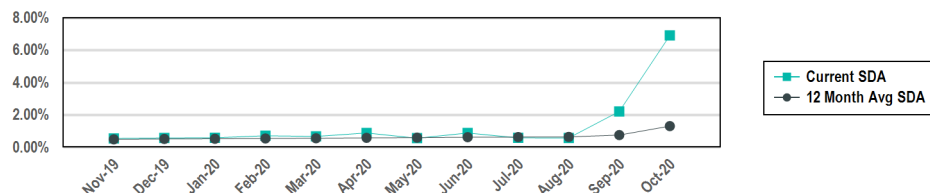
CDR: Current vs. 12mo Average



SDA

Current Month	6.927 %
3 Month Average	3.246 %
12 Month Average	1.320 %

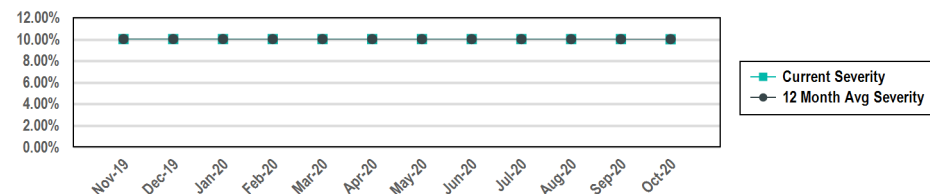
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative)	10.042 %
3 Month Average (Cumulative)	10.046 %
12 Month Average (Cumulative)	10.052 %

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



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Oct-2020
13-Oct-2020 9:57:56 AM

Prepayment Rates

Summary

SMM

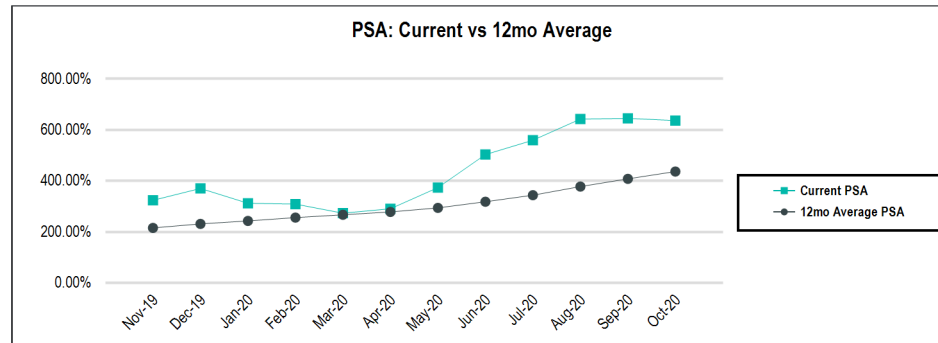
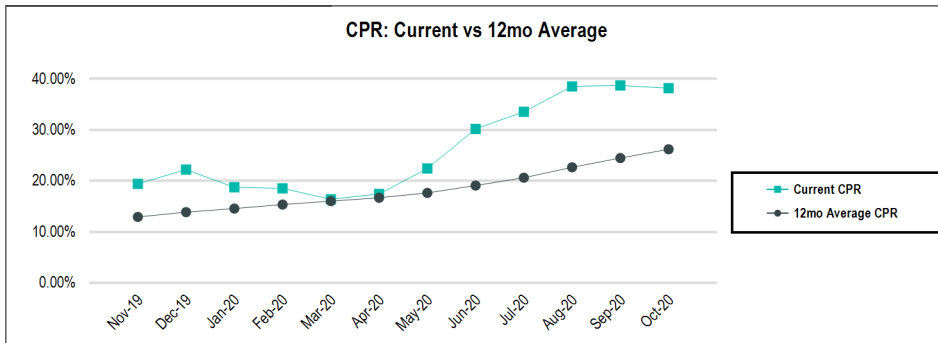
Current Month 3.930 %
3 Month Average 3.967 %
12 Month Average 2.552 %

CPR

Current Month 38.191 %
3 Month Average 38.479 %
12 Month Average 26.193 %

PSA

Current Month 636.510 %
3 Month Average 641.314 %
12 Month Average 436.550 %



Group 1

SMM

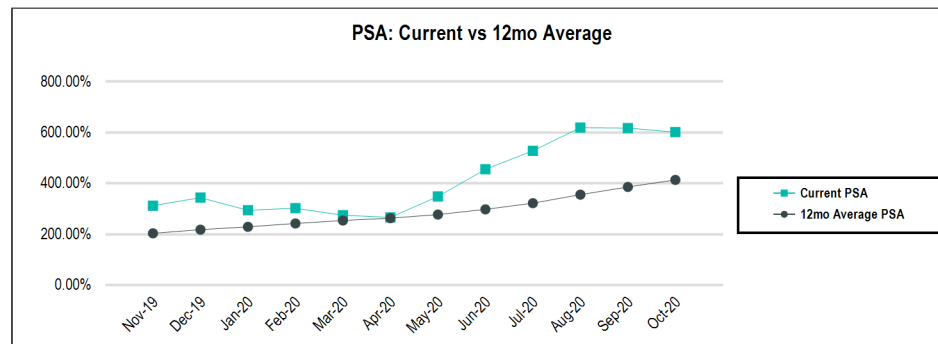
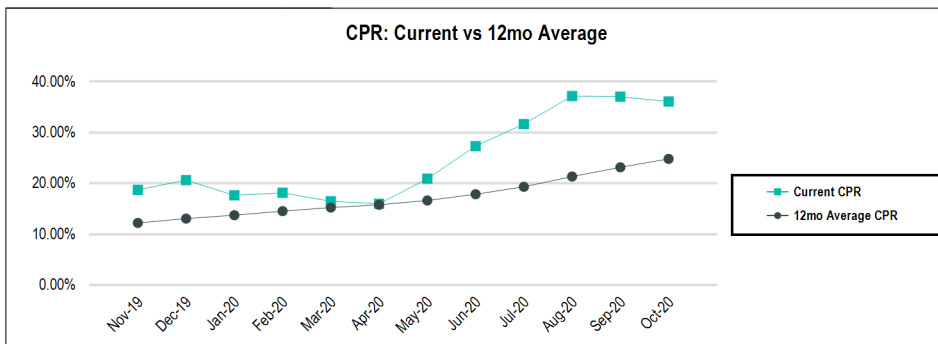
Current Month 3.661 %
3 Month Average 3.747 %
12 Month Average 2.394 %

CPR

Current Month 36.083 %
3 Month Average 36.765 %
12 Month Average 24.814 %

PSA

Current Month 601.382 %
3 Month Average 612.750 %
12 Month Average 413.565 %



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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Oct-2020
 13-Oct-2020 9:57:57 AM

Prepayment Rates

Group 2

SMM

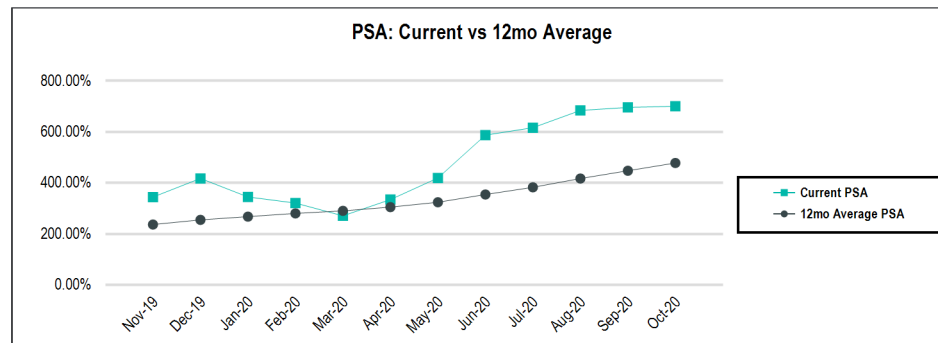
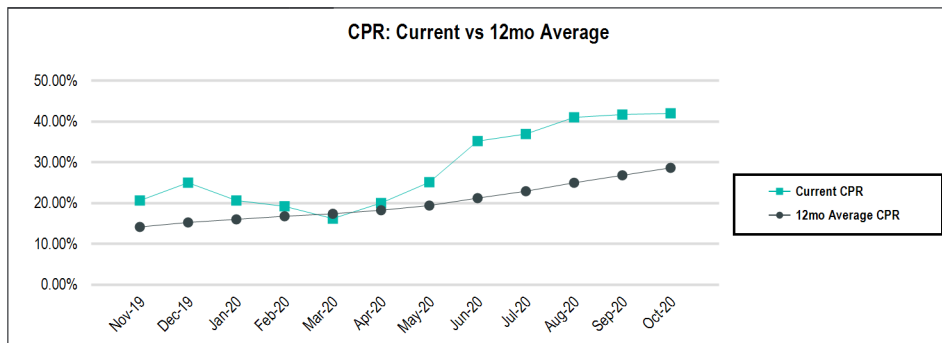
Current Month	4.443 %
3 Month Average	4.385 %
12 Month Average	2.845 %

CPR

Current Month	42.038 %
3 Month Average	41.613 %
12 Month Average	28.678 %

PSA

Current Month	700.628 %
3 Month Average	693.553 %
12 Month Average	477.959 %



Calculation Methodology:

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

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

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

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

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

Distribution Date: 26-Oct-2020
13-Oct-2020 9:57:58 AM

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.

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

Distribution Date: 26-Oct-2020
13-Oct-2020 9:57:58 AM

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.