

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-Apr-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	03/31/2021	0.00000 %	6,076,678,262.64	0.00	238,172,376.77	0.00	5,838,505,885.87	238,172,376.77	0.00
1M-1	30711XAW4	04/23/2021	1.25863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	03/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAX2	04/23/2021	4.10863 %	197,804,965.59	722,406.59	9,897,857.28	0.00	187,907,108.30	10,620,263.87	0.00
1M-2H	NA	03/31/2021	0.00000 %	10,423,924.24	0.00	521,597.19	0.00	9,902,327.05	521,597.19	0.00
1B-H	NA	03/31/2021	0.00000 %	69,885,507.01	0.00	0.00	(612,089.00)	70,497,596.01	0.00	41,509,469.99
2A-H	NA	03/31/2021	0.00000 %	3,052,013,940.76	0.00	125,695,896.10	0.00	2,926,318,044.67	125,695,896.10	0.00
2M-1	30711XAY0	04/23/2021	1.30863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	03/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAZ7	04/23/2021	4.10863 %	52,346,870.70	191,176.82	5,684,744.20	0.00	46,662,126.50	5,875,921.02	0.00
2M-2H	NA	03/31/2021	0.00000 %	2,758,103.99	0.00	299,523.46	0.00	2,458,580.53	299,523.46	0.00
2B-H	NA	03/31/2021	0.00000 %	100,527,682.92	0.00	0.00	411,034.20	100,116,648.72	0.00	35,942,119.28
Totals				9,562,439,257.85	913,583.41	380,271,995.00	(201,054.80)	9,182,368,317.65	381,185,578.41	77,451,589.27

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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Series 2015-C02



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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	6,076,678,262.64	13,691,995.98	224,480,380.80	0.00	0.00	238,172,376.77	5,838,505,885.87	0.21662848	238,172,376.77
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	197,804,965.59	595,278.50	9,302,578.78	0.00	0.00	9,897,857.28	187,907,108.30	0.30060328	9,897,857.28
1M-2H	32,941,514.00	10,423,924.24	31,369.98	490,227.21	0.00	0.00	521,597.19	9,902,327.05	0.30060328	521,597.19
1B-H	112,007,066.00	69,885,507.01	0.00	0.00	0.00	(612,089.00)	(612,089.00)	70,497,596.01	0.62940311	0.00
2A-H	16,284,533,874.00	3,052,013,940.76	6,532,604.65	119,163,291.45	0.00	0.00	125,695,896.10	2,926,318,044.67	0.17969922	125,695,896.10
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	52,346,870.70	316,446.66	5,368,297.54	0.00	0.00	5,684,744.20	46,662,126.50	0.14088806	5,684,744.20
2M-2H	17,450,595.00	2,758,103.99	16,673.26	282,850.20	0.00	0.00	299,523.46	2,458,580.53	0.14088806	299,523.46
2B-H	136,058,768.00	100,527,682.92	0.00	0.00	0.00	411,034.20	411,034.20	100,116,648.72	0.73583386	0.00
Totals	45,009,112,649.00	9,562,439,257.85	21,184,369.03	359,087,625.98	0.00	(201,054.80)	380,070,940.20	9,182,368,317.65	0.20401132	380,271,995.00

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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	225.46548790	0.50801975	8.32898771	0.00000000	0.00000000	8.83700746	216.62848044	0.21662848	8.83700746
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	316.43731497	0.95229323	14.88174497	0.00000000	0.00000000	15.83403820	300.60327676	0.30060328	15.83403820
1M-2H	32,941,514.00	316.43731493	0.95229321	14.88174496	0.00000000	0.00000000	15.83403817	300.60327676	0.30060328	15.83403817
1B-H	112,007,066.00	623.93837733	0.00000000	0.00000000	0.00000000	(5.46473559)	(5.46473559)	629.40311293	0.62940311	0.00000000
2A-H	16,284,533,874.00	187.41794910	0.40115392	7.31757460	0.00000000	0.00000000	7.71872852	179.69922058	0.17969922	7.71872852
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	158.05214583	0.95545489	16.20862784	0.00000000	0.00000000	17.16408273	140.88806310	0.14088806	17.16408273
2M-2H	17,450,595.00	158.05214607	0.95545510	16.20862784	0.00000000	0.00000000	17.16408294	140.88806313	0.14088806	17.16408294
2B-H	136,058,768.00	738.85486689	0.00000000	0.00000000	0.00000000	3.02100486	3.02100486	735.83386203	0.73583386	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 %	6,076,678,262.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,838,505,885.87
1M-1	N/A	N/A	1.25863 %	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	03/25/21 - 04/25/21	32	4.10863 %	197,804,965.59	722,406.59	0.00	0.00	0.00	0.00	722,406.59	0.00	187,907,108.30
1M-2H	N/A	N/A	0.00000 %	10,423,924.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,902,327.05
1B-H	N/A	N/A	0.00000 %	69,885,507.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	70,497,596.01
2A-H	N/A	N/A	0.00000 %	3,052,013,940.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,926,318,044.67
2M-1	N/A	N/A	1.30863 %	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	03/25/21 - 04/25/21	32	4.10863 %	52,346,870.70	191,176.82	0.00	0.00	0.00	0.00	191,176.82	0.00	46,662,126.50
2M-2H	N/A	N/A	0.00000 %	2,758,103.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,458,580.53
2B-H	N/A	N/A	0.00000 %	100,527,682.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	100,116,648.72
Totals					913,583.41	0.00	0.00	0.00	0.00	913,583.41	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	0.0000 %	225.46548790	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	216.62848044
1M-1	266,000,000.00	1.25863 %	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	4.10863 %	316.43731497	1.15566564	0.00000000	0.00000000	0.00000000	0.00000000	1.15566564	0.00000000	300.60327676
1M-2H	32,941,514.00	0.0000 %	316.43731493	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	300.60327676
1B-H	112,007,066.00	0.0000 %	623.93837733	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	629.40311293
2A-H	16,284,533,874.00	0.0000 %	187.41794910	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	179.69922058
2M-1	226,200,000.00	1.30863 %	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	4.10863 %	158.05214583	0.57722470	0.00000000	0.00000000	0.00000000	0.00000000	0.57722470	0.00000000	140.88806310
2M-2H	17,450,595.00	0.0000 %	158.05214607	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	140.88806313
2B-H	136,058,768.00	0.0000 %	738.85486689	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	735.83386203

(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	16,314,296.75
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	201,054.80
Total Deposits	16,515,351.55
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	16,496,184.89
Total Withdrawals (Pool Distribution Amount)	16,515,351.55
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	0.108630%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	247,979,742.25
Total Principal Reduction Cumulative	21,894,953,649.81
Scheduled Principal Current	14,318,644.46
Scheduled Principal Cumulative	1,883,497,363.51
Unscheduled Principal Current	234,273,186.79
Unscheduled Principal Cumulative	19,969,946,816.31
Senior Reduction Amount	238,172,376.77
Subordinate Reduction Amount	10,419,454.48
Calculated Recovery Principal Amount	10,511,841.91
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	612,089.00
Group 2	
Total Principal Reduction Current	132,091,197.96
Total Principal Reduction Cumulative	13,931,790,681.64
Scheduled Principal Current	6,865,724.57
Scheduled Principal Cumulative	1,060,456,234.23
Unscheduled Principal Current	124,814,439.19
Unscheduled Principal Cumulative	12,835,392,328.14
Senior Reduction Amount	125,695,896.10
Subordinate Reduction Amount	5,984,267.66
Calculated Recovery Principal Amount	8,342,195.96
Calculated Tranche Write-Down Amount	411,034.20
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	134659
Period Beginning Loan Count	42072
Period Reference Pool Removal Loan Count	1360
Period Ending Loan Count	40765

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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	6,106,812,918.02
Period PIF Loan Count Current	1305
PIF Loan Count Cumulative	91910
Period PIF Loan UPB Current	226,883,886.61
PIF Loan UPB Cumulative	18,965,735,555.33
Period Partial Prepayment Amount	(2,381,240.74)
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	55
D180 Credit Event Loan Count Cumulative	1872
D180 Credit Event Actual Balance Curr	9,904,841.66
D180 Credit Event Actual Balance Cum	345,772,991.69
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	64
Reversed Credit Event Loan Count Cumulative	231
Reversed Credit Event Amount Current	12,965,286.67
Reversed Credit Event Amount Cumulative	46,231,128.69
Credit Event Amount Current	9,904,841.66
Credit Event Amount Cumulative	347,556,186.90
Total Active Modified Loan Count	249
Total Active Modified Loan UPB	40,289,989.63
Group 2	
At Issuance Loan Count	81476
Period Beginning Loan Count	20914
Period Reference Pool Removal Loan Count	735
Period Ending Loan Count	20211
UPB at Origination	17,407,819,000.00
UPB at Issuance	17,007,346,082.73
UPB Actual Current	3,075,555,401.09

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	685
PIF Loan Count Cumulative	59845
Period PIF Loan UPB Current	120,772,425.58
PIF Loan UPB Cumulative	12,389,398,870.51
Period Partial Prepayment Amount	(3,923,560.39)
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	50
D180 Credit Event Loan Count Cumulative	1348
D180 Credit Event Actual Balance Curr	8,754,208.42
D180 Credit Event Actual Balance Cum	261,309,275.78
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	37
Reversed Credit Event Loan Count Cumulative	140
Reversed Credit Event Amount Current	6,699,037.31
Reversed Credit Event Amount Cumulative	26,684,966.43
Credit Event Amount Current	8,754,208.42
Credit Event Amount Cumulative	264,747,329.02
Total Active Modified Loan Count	234
Total Active Modified Loan UPB	43,962,370.49
Structural Reporting	
Group 1	
Senior Percentage	95.623549%
Subordinate Percentage	4.376451%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 2%]	0.010929%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.241194%
Prior Cum Net Credit Event Percentage	1.252123%
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	95.148073%
Subordinate Percentage	4.851927%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.012084%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.556665%
Prior Cum Net Credit Event Percentage	1.544581%
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 %	4.380000 %	4.390000 %
1M-1	0.00	0.00	2.750000 %	4.380000 %	4.390000 %
1M-1H	0.00	0.00	2.750000 %	4.380000 %	4.390000 %
1M-2	0.00	0.00	0.400000 %	1.100000 %	1.150000 %
1M-2H	0.00	0.00	0.400000 %	1.100000 %	1.150000 %
1B-H	0.00	612,089.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.850000 %	4.850000 %
2M-1	0.00	0.00	2.850000 %	4.850000 %	4.850000 %
2M-1H	0.00	0.00	2.850000 %	4.850000 %	4.850000 %
2M-2	0.00	0.00	0.800000 %	3.130000 %	3.260000 %
2M-2H	0.00	0.00	0.800000 %	3.130000 %	3.260000 %
2B-H	411,034.20	0.00	0.000000 %	0.000000 %	0.000000 %

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 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C02



Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	771	123,677,211.80	1.264432 %	1.346899 %
60 Days	224	37,655,251.26	0.367358 %	0.410082 %
90 Days	152	24,759,104.58	0.249278 %	0.269637 %
120 Days	117	20,111,087.59	0.191879 %	0.219019 %
150 Days	122	19,587,686.85	0.200079 %	0.213318 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1386	225,790,342.08	2.273025 %	2.458955 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	483	76,463,723.37	1.184840 %	1.252105 %
60 Days	136	23,711,286.63	0.333620 %	0.388276 %
90 Days	94	15,524,924.89	0.230590 %	0.254223 %
120 Days	63	11,178,405.47	0.154544 %	0.183048 %
150 Days	86	14,356,566.89	0.210965 %	0.235091 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	862	141,234,907.25	2.114559 %	2.312743 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	288	47,213,488.43	1.424967 %	1.535121 %
60 Days	88	13,943,964.63	0.435406 %	0.453380 %
90 Days	58	9,234,179.69	0.286972 %	0.300244 %
120 Days	54	8,932,682.12	0.267181 %	0.290441 %
150 Days	36	5,231,119.96	0.178121 %	0.170087 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	524	84,555,434.83	2.592648 %	2.749274 %

Connecticut Avenue Securities

Credit-Linked Notes

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Distribution Date: 26-Apr-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	66	12,738,923.23	1,413,134.26	0.023 %	53	10,488,775.52	(2,025,223.26)	(0.033 %)	119	23,227,698.75	(612,089.00)	(0.010 %)
Group 2	55	9,601,998.11	1,581,088.10	0.051 %	32	6,065,998.81	(1,170,053.90)	(0.038 %)	87	15,667,996.92	411,034.20	0.013 %
Total	121	22,340,921.34	2,994,222.36	0.033 %	85	16,554,774.33	(3,195,277.16)	(0.035 %)	206	38,895,695.67	(201,054.80)	(0.002 %)

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	0027475090	180,000.00	0.000 %	IL	80.00	360	158,670.54	03/31/2021	31,734.11	31,734.11
Group 1	0027475658	170,000.00	%	FL	80.00	360	150,652.40	10/31/2020	(30,130.48)	(15,065.24)
Group 1	0027476924	107,000.00	4.750 %	NC	80.00	360	97,673.38	Active	(18,898.58)	(1,653.55)
Group 1	0027479212	400,000.00	4.625 %	NY	80.00	360	99,952.36	Active	(16,619.31)	(8,309.65)
Group 1	0027479883	288,000.00	4.625 %	CA	76.00	360	263,328.16	Active	(50,438.69)	(25,219.35)
Group 1	0027479921	263,000.00	0.000 %	TX	80.00	360	239,394.80	03/31/2021	47,878.96	47,878.96
Group 1	0027480232	561,000.00	4.625 %	MD	78.00	360	520,493.55	Active	(99,224.42)	(49,612.21)
Group 1	0027480996	104,000.00	0.000 %	GA	80.00	360	90,570.51	03/31/2021	18,114.10	18,114.10
Group 1	0027481265	386,000.00	0.000 %	MO	75.00	360	340,719.64	03/31/2021	68,143.93	68,143.93
Group 1	0027481987	113,000.00	0.000 %	CA	70.00	360	98,511.19	03/31/2021	19,702.24	19,702.24
Group 1	0027483538	130,000.00	0.000 %	NY	65.00	360	100,638.37	03/31/2021	20,127.67	20,127.67
Group 1	0027483755	76,000.00	0.000 %	NH	80.00	360	66,844.17	03/31/2021	13,368.83	13,368.83
Group 1	0027484506	401,000.00	0.000 %	TX	62.00	360	336,984.27	03/31/2021	67,396.85	67,396.85
Group 1	0027485964	325,000.00	4.250 %	PR	76.00	360	299,067.43	Active	(57,900.13)	(28,950.06)
Group 1	0027486870	91,000.00	0.000 %	TX	80.00	360	54,174.20	03/31/2021	10,834.84	10,834.84
Group 1	0027486871	91,000.00	0.000 %	LA	80.00	360	82,094.63	03/31/2021	16,418.93	16,418.93
Group 1	0027486998	324,000.00	0.000 %	MD	80.00	360	276,535.22	03/31/2021	55,307.04	55,307.04
Group 1	0027487302	124,000.00	4.375 %	NM	80.00	360	111,972.24	Active	(21,758.42)	(1,903.77)
Group 1	0027488637	332,000.00	4.500 %	NY	80.00	360	310,184.84	Active	(58,843.13)	(29,421.57)
Group 1	0027490535	244,000.00	4.250 %	AZ	80.00	360	227,462.67	Active	(43,123.35)	(21,561.67)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Apr-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	0027490954	338,000.00	0.000 %	NY	80.00	360	175,278.59	03/31/2021	35,055.72	35,055.72
Group 1	0027491965	148,000.00	0.000 %	VA	80.00	360	128,343.80	03/31/2021	25,668.76	25,668.76
Group 1	0027494715	278,000.00	5.000 %	NY	75.00	360	227,405.55	Active	(46,436.97)	0.00
Group 1	0027495820	135,000.00	0.000 %	FL	75.00	360	117,999.09	03/31/2021	23,599.82	23,599.82
Group 1	0027496905	275,000.00	0.000 %	IL	62.00	360	236,946.75	12/31/2020	(47,389.35)	0.00
Group 1	0027498275	132,000.00	0.000 %	TX	80.00	360	116,226.61	03/31/2021	23,245.32	23,245.32
Group 1	0027498885	199,000.00	0.000 %	KY	80.00	360	172,416.24	03/31/2021	34,483.25	34,483.25
Group 1	0027501974	128,000.00	4.750 %	TX	80.00	360	113,693.86	Active	(21,796.51)	(1,907.10)
Group 1	0027503443	184,000.00	4.250 %	NY	80.00	360	164,680.83	Active	(32,387.22)	0.00
Group 1	0027503869	250,000.00	4.750 %	CA	74.00	360	228,327.42	Active	(44,603.53)	(3,902.63)
Group 1	0027504561	175,000.00	4.250 %	NY	63.00	360	167,872.68	Active	(31,049.36)	(15,524.68)
Group 1	0027505064	398,000.00	4.875 %	TN	80.00	360	374,028.84	Active	(71,242.05)	(6,233.39)
Group 1	0027506656	215,000.00	4.750 %	NJ	80.00	360	194,779.05	Active	(38,050.52)	(19,025.26)
Group 1	0027509370	170,000.00	0.000 %	VA	70.00	360	146,233.55	03/31/2021	29,246.71	29,246.71
Group 1	0027511274	82,000.00	0.000 %	AZ	80.00	360	73,088.32	03/31/2021	14,617.66	14,617.66
Group 1	0027513698	83,000.00	0.000 %	GA	80.00	360	73,972.43	03/31/2021	14,794.49	14,794.49
Group 1	0027513712	221,000.00	0.000 %	FL	79.00	360	197,465.20	03/31/2021	39,493.04	39,493.04
Group 1	0027513757	209,000.00	5.125 %	CA	70.00	360	198,028.39	Active	(37,780.26)	(18,890.13)
Group 1	0027514457	228,000.00	0.000 %	CO	80.00	360	193,051.53	03/31/2021	38,610.31	38,610.31
Group 1	0027516201	580,000.00	4.750 %	NY	80.00	360	536,504.41	Active	(104,254.74)	(52,127.37)
Group 1	0027516923	126,000.00	0.000 %	TX	80.00	360	113,026.25	03/31/2021	22,605.25	22,605.25
Group 1	0027517321	41,000.00	0.000 %	IN	80.00	360	36,574.09	03/31/2021	7,314.82	7,314.82
Group 1	0027520136	108,000.00	0.000 %	WA	80.00	360	95,949.32	03/31/2021	19,189.86	19,189.86
Group 1	0027520161	80,000.00	5.250 %	NY	80.00	360	86,971.66	Active	(14,101.74)	0.00
Group 1	0027520365	113,000.00	0.000 %	IL	80.00	360	99,507.33	03/31/2021	19,901.47	19,901.47
Group 1	0027521025	240,000.00	%	NY	80.00	360	215,301.77	10/31/2020	(43,060.35)	(21,530.17)
Group 1	0027522704	130,000.00	4.875 %	LA	62.00	360	126,407.55	Active	(23,417.40)	(11,708.70)
Group 1	0027523004	293,000.00	0.000 %	TX	80.00	360	252,861.55	03/31/2021	51,431.15	46,931.14
Group 1	0027524047	211,000.00	0.000 %	NJ	64.00	360	189,084.44	11/30/2020	(37,816.89)	(3,308.82)
Group 1	0027526770	106,000.00	4.875 %	NJ	68.00	360	94,799.94	Active	(17,722.23)	0.00
Group 1	0027527140	196,000.00	4.500 %	AZ	75.00	360	178,701.61	Active	(34,532.99)	0.00
Group 1	0027527362	117,000.00	4.875 %	WI	78.00	360	106,572.48	Active	(20,765.77)	0.00
Group 1	0027528876	214,000.00	0.000 %	AR	65.00	360	185,974.12	03/31/2021	37,353.73	37,353.73

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Series 2015-C02



Distribution Date: 26-Apr-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	0027530857	140,000.00	4.200 %	NY	70.00	360	124,539.93	Active	(24,614.56)	(2,153.67)
Group 1	0027532806	332,000.00	0.000 %	CA	78.00	360	291,159.11	03/31/2021	58,231.82	58,231.82
Group 1	0027534567	144,000.00	0.000 %	MD	80.00	360	122,572.00	03/31/2021	24,514.40	24,514.40
Group 1	0027534596	195,000.00	0.000 %	NM	76.00	360	160,806.36	03/31/2021	32,161.27	32,161.27
Group 1	0027535955	161,000.00	0.000 %	OK	70.00	360	142,603.11	03/31/2021	28,520.62	28,520.62
Group 1	0027536174	539,000.00	0.000 %	NY	66.00	360	485,770.55	03/31/2021	97,154.11	97,154.11
Group 1	0027537967	120,000.00	5.000 %	UT	80.00	360	108,874.99	Active	(20,562.49)	(10,281.25)
Group 1	0027538186	563,000.00	0.000 %	CA	75.00	360	501,061.54	11/30/2020	(100,212.31)	(8,768.17)
Group 1	0027538686	69,000.00	0.000 %	OH	80.00	360	61,204.68	03/31/2021	12,240.94	12,240.94
Group 1	0027539138	166,000.00	0.000 %	AZ	80.00	360	141,292.75	03/31/2021	28,258.55	28,258.55
Group 1	0027541300	280,000.00	4.875 %	CA	70.00	360	233,318.85	Active	(47,502.64)	0.00
Group 1	0027543683	233,000.00	0.000 %	CO	75.00	360	205,933.23	03/31/2021	41,186.65	41,186.65
Group 1	0027545082	96,000.00	0.000 %	DE	80.00	360	77,757.91	03/31/2021	15,551.58	15,551.58
Group 1	0027548429	148,000.00	0.000 %	CA	80.00	360	131,022.99	03/31/2021	26,204.60	26,204.60
Group 1	0027548715	130,000.00	5.500 %	MA	70.00	360	121,622.28	Active	(23,329.49)	0.00
Group 1	0027548742	212,000.00	4.875 %	MA	73.00	360	195,039.37	Active	(37,688.76)	0.00
Group 1	0027550342	368,000.00	4.500 %	NJ	75.00	360	342,762.30	Active	(65,331.49)	(5,716.24)
Group 1	0027551913	90,000.00	4.875 %	IN	75.00	360	84,182.07	Active	(16,020.63)	0.00
Group 1	0027552334	180,000.00	4.500 %	IL	80.00	360	159,948.75	Active	(31,835.90)	0.00
Group 1	0027554233	43,000.00	5.000 %	OH	79.00	360	36,125.37	Active	(7,480.96)	(654.56)
Group 1	0027554315	208,000.00	4.875 %	NH	80.00	360	190,203.27	Active	(37,044.27)	0.00
Group 1	0027555270	146,000.00	0.000 %	NC	70.00	360	129,372.00	03/31/2021	25,874.40	25,874.40
Group 1	0027557043	140,000.00	4.750 %	CA	80.00	360	125,692.33	Active	(24,355.56)	(2,131.02)
Group 1	0027560481	230,000.00	0.000 %	CA	62.00	360	204,493.66	03/31/2021	40,898.73	40,898.73
Group 1	0027561413	120,000.00	4.500 %	SC	77.00	360	103,967.03	Active	(21,268.30)	0.00
Group 1	0027563278	417,000.00	%	TX	78.00	360	371,707.35	10/31/2020	(74,341.47)	(37,170.74)
Group 1	0027563367	272,000.00	4.625 %	TX	80.00	360	255,467.39	Active	(48,509.58)	0.00
Group 1	0027564477	75,000.00	4.375 %	PR	80.00	360	68,057.29	Active	(13,164.11)	(6,582.06)
Group 1	0027565029	90,000.00	4.125 %	PR	75.00	360	82,332.48	Active	(15,932.20)	(7,966.10)
Group 1	0027566862	196,000.00	4.750 %	TX	77.00	360	142,965.49	Active	(27,024.94)	(13,512.47)
Group 1	0027567537	83,000.00	0.000 %	TX	70.00	360	73,148.73	03/31/2021	14,629.75	14,629.75
Group 1	0027568370	125,000.00	4.625 %	MA	66.00	360	111,905.13	Active	(22,140.45)	0.00
Group 1	0027568512	264,000.00	0.000 %	CT	80.00	360	241,356.51	03/31/2021	48,271.30	48,271.30

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Series 2015-C02



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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	0027570505	464,000.00	0.000 %	NJ	80.00	360	416,125.47	11/30/2020	(83,225.09)	(7,281.85)
Group 1	0027570914	608,000.00	0.000 %	DC	80.00	360	530,742.39	03/31/2021	106,148.48	106,148.48
Group 1	0027573770	140,000.00	0.000 %	OH	80.00	360	123,519.61	03/31/2021	24,703.92	24,703.92
Group 1	0027576191	278,000.00	0.000 %	PA	75.00	360	245,916.31	03/31/2021	49,183.26	49,183.26
Group 1	0027576215	200,000.00	4.625 %	MA	63.00	360	185,713.18	Active	(35,663.16)	(3,120.38)
Group 1	0027577442	300,000.00	0.000 %	CA	80.00	360	264,617.34	03/31/2021	52,923.47	52,923.47
Group 1	0027579275	144,000.00	0.000 %	DC	80.00	360	127,915.07	03/31/2021	25,583.01	25,583.01
Group 1	0027579485	372,000.00	4.750 %	LA	78.00	360	323,820.17	Active	(62,008.99)	(31,004.50)
Group 1	0027579998	283,000.00	4.750 %	OK	80.00	360	259,870.62	Active	(50,597.06)	0.00
Group 1	0027584815	510,000.00	0.000 %	CA	65.00	360	451,083.13	03/31/2021	90,216.63	90,216.63
Group 1	0027586099	173,000.00	%	TN	75.00	360	151,663.89	10/31/2020	(30,332.78)	(15,166.39)
Group 1	0027586252	324,000.00	0.000 %	IL	80.00	360	287,963.99	11/30/2020	(57,592.80)	(5,039.14)
Group 1	0027586364	41,000.00	5.250 %	FL	75.00	360	38,309.60	Active	(7,372.23)	0.00
Group 1	0027587371	490,000.00	0.000 %	DC	80.00	360	432,954.24	03/31/2021	86,590.85	86,590.85
Group 1	0027587437	397,000.00	4.500 %	IL	79.00	360	375,998.86	Active	(70,412.82)	(35,206.41)
Group 1	0027589311	82,000.00	0.000 %	LA	75.00	360	72,790.93	03/31/2021	14,558.19	14,558.19
Group 1	0027590108	435,000.00	4.750 %	NJ	77.00	360	398,864.79	Active	(77,610.30)	(38,805.15)
Group 1	0027590772	295,000.00	4.625 %	TX	70.00	360	270,807.23	Active	(52,371.60)	(26,185.80)
Group 1	0027592051	168,000.00	0.000 %	TX	80.00	360	160,348.85	03/31/2021	32,069.77	32,069.77
Group 1	0027594868	132,000.00	4.875 %	VA	80.00	360	121,422.62	Active	(23,428.06)	0.00
Group 1	0027595368	300,000.00	0.000 %	FL	80.00	360	264,348.12	03/31/2021	52,869.62	52,869.62
Group 1	0027598709	140,000.00	4.875 %	MI	73.00	336	129,431.93	Active	(24,213.84)	(2,118.61)
Group 1	0027599011	393,000.00	0.000 %	VA	80.00	360	344,095.47	03/31/2021	68,819.09	68,819.09
Group 1	0027600772	169,000.00	0.000 %	SC	63.00	360	148,441.33	11/30/2020	(29,688.27)	(2,597.61)
Group 1	0027600998	192,000.00	0.000 %	VA	75.00	360	170,221.39	11/30/2020	(34,044.28)	(2,978.74)
Group 1	0027601579	65,000.00	0.000 %	KS	80.00	360	52,522.09	03/31/2021	10,504.42	10,504.42
Group 1	0027602253	551,000.00	4.500 %	NY	75.00	360	478,241.71	Active	(97,607.15)	(8,540.22)
Group 1	0027603086	161,000.00	4.625 %	CA	64.00	360	143,111.55	Active	(27,648.34)	(13,824.17)
Group 1	0027605402	190,000.00	4.625 %	FL	80.00	360	178,168.39	Active	(33,755.88)	(16,877.94)
Group 1	0027606307	205,000.00	0.000 %	TN	71.00	360	181,575.70	03/31/2021	36,315.14	36,315.14
Group 1	0027606798	176,000.00	0.000 %	TX	72.00	360	155,724.51	03/31/2021	31,144.90	31,144.90
Group 1	0027606807	312,000.00	4.750 %	NY	80.00	360	282,650.16	Active	(57,393.52)	0.00
Group 1	0027607386	92,000.00	5.000 %	FL	80.00	360	86,451.49	Active	(16,386.66)	(1,433.76)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Apr-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	0027809020	110,000.00	0.000 %	PA	97.00	360	95,949.94	03/31/2021	19,189.99	19,189.99
Group 2	0027809896	148,000.00	4.500 %	IN	93.00	360	133,744.54	Active	(26,124.52)	0.00
Group 2	0027810019	41,000.00	0.000 %	OH	95.00	360	36,206.85	03/31/2021	7,241.37	7,241.37
Group 2	0027812780	224,000.00	4.625 %	NY	90.00	360	202,481.86	Active	(39,105.46)	(4,691.11)
Group 2	0027813767	89,000.00	0.000 %	TX	95.00	360	69,633.12	03/31/2021	13,926.62	13,926.62
Group 2	0027813854	390,000.00	4.125 %	OH	95.00	360	381,093.80	Active	(74,314.01)	(8,914.75)
Group 2	0027814504	142,000.00	0.000 %	SC	95.00	360	125,642.85	11/30/2020	(25,128.57)	0.00
Group 2	0027814966	136,000.00	0.000 %	TX	95.00	360	119,503.12	03/31/2021	23,900.62	23,900.62
Group 2	0027815613	360,000.00	0.000 %	NY	87.00	360	315,227.47	03/31/2021	63,045.49	63,045.49
Group 2	0027816434	140,000.00	0.000 %	PR	97.00	360	122,738.09	03/31/2021	24,547.62	24,547.62
Group 2	0027818677	311,000.00	4.250 %	NJ	90.00	360	290,918.40	Active	(54,653.28)	0.00
Group 2	0027818995	279,000.00	0.000 %	FL	95.00	360	245,608.43	03/31/2021	49,121.69	49,121.69
Group 2	0027819240	417,000.00	4.875 %	TX	95.00	360	390,173.40	Active	(74,424.90)	(8,928.05)
Group 2	0027819314	243,000.00	0.000 %	TX	92.00	360	228,346.52	12/31/2020	(45,669.30)	0.00
Group 2	0027819418	182,000.00	4.625 %	NJ	95.00	360	177,608.91	Active	(32,397.52)	(16,198.76)
Group 2	0027819827	179,000.00	0.000 %	TX	95.00	360	158,739.09	03/31/2021	31,747.82	31,747.82
Group 2	0027819960	106,000.00	0.000 %	SC	85.00	360	93,057.42	03/31/2021	18,611.48	18,611.48
Group 2	0027820141	329,000.00	4.250 %	NJ	90.00	360	305,698.51	Active	(57,939.84)	0.00
Group 2	0027820646	172,000.00	0.000 %	NV	90.00	360	150,577.78	03/31/2021	30,115.56	30,115.56
Group 2	0027820736	103,000.00	4.625 %	TX	90.00	360	91,663.88	Active	(17,098.12)	(2,051.10)
Group 2	0027822271	266,000.00	4.375 %	MD	95.00	360	241,910.02	Active	(47,031.60)	0.00
Group 2	0027822663	299,000.00	4.625 %	NJ	95.00	360	278,584.23	Active	(53,329.60)	(26,664.80)
Group 2	0027822855	95,000.00	0.000 %	CA	95.00	360	87,830.87	03/31/2021	17,566.17	17,566.17
Group 2	0027826385	378,000.00	4.375 %	AZ	95.00	360	343,291.56	Active	(66,552.96)	0.00
Group 2	0027828196	214,000.00	0.000 %	GA	95.00	360	176,262.99	03/31/2021	35,252.60	35,252.60
Group 2	0027828336	113,000.00	0.000 %	IN	95.00	360	100,323.16	03/31/2021	20,064.63	20,064.63
Group 2	0027829430	74,000.00	5.250 %	IL	90.00	360	72,920.68	Active	(13,341.85)	0.00
Group 2	0027829999	230,000.00	4.625 %	FL	85.00	360	197,906.74	Active	(38,483.33)	0.00
Group 2	0027830913	190,000.00	4.750 %	TX	95.00	360	168,057.76	Active	(31,862.35)	0.00
Group 2	0027831310	298,000.00	0.000 %	TX	93.00	360	260,888.54	03/31/2021	52,177.71	52,177.71
Group 2	0027831428	244,000.00	4.625 %	AL	95.00	360	222,730.48	Active	(43,207.87)	0.00
Group 2	0027832674	175,000.00	0.000 %	UT	95.00	360	156,288.86	11/30/2020	(31,257.77)	0.00
Group 2	0027833567	244,000.00	0.000 %	TX	95.00	360	213,673.92	03/31/2021	42,734.78	42,734.78

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Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Apr-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	0027833583	98,000.00	0.000 %	TX	95.00	360	87,038.14	03/31/2021	17,407.63	17,407.63
Group 2	0027834408	280,000.00	4.750 %	RI	94.00	360	262,741.91	Active	(49,546.10)	(24,773.05)
Group 2	0027836298	145,000.00	4.990 %	PA	85.00	360	133,146.74	Active	(25,949.83)	0.00
Group 2	0027838671	363,000.00	0.000 %	TX	95.00	360	321,043.41	03/31/2021	64,208.68	64,208.68
Group 2	0027839243	277,000.00	0.000 %	TN	92.00	360	241,739.78	03/31/2021	48,347.96	48,347.96
Group 2	0027840094	133,000.00	4.990 %	PA	95.00	360	115,396.74	Active	(23,675.43)	(11,837.72)
Group 2	0027841404	214,000.00	0.000 %	LA	95.00	360	186,555.70	03/31/2021	37,311.14	37,311.14
Group 2	0027841812	228,000.00	0.000 %	AZ	95.00	360	201,846.16	03/31/2021	40,369.23	40,369.23
Group 2	0027842195	102,000.00	0.000 %	PA	95.00	360	93,208.75	03/31/2021	18,641.75	18,641.75
Group 2	0027844037	367,000.00	0.000 %	CA	95.00	360	326,033.06	03/31/2021	65,206.61	65,206.61
Group 2	0027845090	266,000.00	0.000 %	NH	90.00	360	234,214.33	03/31/2021	46,842.87	46,842.87
Group 2	0027845279	162,000.00	0.000 %	DE	95.00	360	143,265.40	03/31/2021	28,653.08	28,653.08
Group 2	0027845645	94,000.00	0.000 %	LA	85.00	360	82,366.72	03/31/2021	16,473.34	16,473.34
Group 2	0027846725	200,000.00	4.500 %	GA	90.00	360	168,308.56	Active	(32,617.53)	(3,912.82)
Group 2	0027848845	279,000.00	0.000 %	IL	90.00	360	247,437.81	03/31/2021	49,487.56	49,487.56
Group 2	0027849199	136,000.00	0.000 %	TX	95.00	360	120,563.38	03/31/2021	24,112.68	24,112.68
Group 2	0027849263	104,000.00	0.000 %	FL	90.00	360	91,723.14	03/31/2021	18,344.63	18,344.63
Group 2	0027849850	145,000.00	4.500 %	PR	95.00	360	131,387.91	Active	(26,787.16)	0.00
Group 2	0027849918	219,000.00	4.625 %	FL	95.00	360	198,663.04	Active	(38,743.94)	0.00
Group 2	0027852913	364,000.00	0.000 %	TX	92.00	360	304,242.63	03/31/2021	60,848.53	60,848.53
Group 2	0027853510	273,000.00	0.000 %	IL	97.00	360	238,980.90	03/31/2021	47,796.18	47,796.18
Group 2	0027854353	204,000.00	0.000 %	WA	97.00	360	178,698.92	03/31/2021	35,739.78	35,739.78
Group 2	0027855657	40,000.00	5.625 %	IA	85.00	360	38,528.50	Active	(7,292.05)	0.00
Group 2	0027855994	106,000.00	0.000 %	NV	85.00	360	93,531.56	03/31/2021	18,706.31	18,706.31
Group 2	0027856065	212,000.00	0.000 %	NY	90.00	360	187,876.43	03/31/2021	37,575.29	37,575.29
Group 2	0027856866	132,000.00	0.000 %	GA	93.00	360	114,675.48	12/31/2020	(22,935.10)	0.00
Group 2	0027857327	184,000.00	0.000 %	AR	97.00	360	155,605.05	03/31/2021	31,827.20	31,827.20
Group 2	0027857470	187,000.00	4.625 %	CA	95.00	360	170,594.73	Active	(32,966.39)	(3,954.67)
Group 2	0027859212	295,000.00	0.000 %	FL	95.00	360	262,679.29	03/31/2021	52,535.86	52,535.86
Group 2	0027860212	187,000.00	0.000 %	LA	95.00	360	163,994.05	03/31/2021	32,798.81	32,798.81
Group 2	0027860700	293,000.00	0.000 %	OK	92.00	360	257,195.85	03/31/2021	51,439.17	51,439.17
Group 2	0027862704	176,000.00	0.000 %	TN	90.00	360	154,295.93	03/31/2021	30,859.19	30,859.19
Group 2	0027864458	249,000.00	0.000 %	CA	95.00	360	223,814.24	09/30/2020	(44,762.85)	(22,381.43)

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Credit-Linked Notes

Series 2015-C02



Distribution Date: 26-Apr-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	0027865281	323,000.00	0.000 %	WA	95.00	360	283,796.95	03/31/2021	56,759.39	56,759.39
Group 2	0027866962	85,000.00	0.000 %	MN	88.00	360	78,091.06	03/31/2021	15,107.67	15,107.67
Group 2	0027867494	185,000.00	0.000 %	WY	95.00	360	163,420.43	03/31/2021	32,684.09	32,684.09
Group 2	0027868007	95,000.00	4.500 %	NC	85.00	360	82,368.29	Active	(16,813.59)	0.00
Group 2	0027871848	163,000.00	0.000 %	CA	95.00	360	144,014.14	03/31/2021	28,802.83	28,802.83
Group 2	0027872534	323,000.00	5.000 %	CA	90.00	360	304,098.52	Active	(58,035.72)	(6,961.99)
Group 2	0027872675	181,000.00	0.000 %	MA	95.00	360	159,546.36	03/31/2021	31,909.27	31,909.27
Group 2	0027873130	209,000.00	0.000 %	CA	95.00	360	186,771.34	03/31/2021	37,354.27	37,354.27
Group 2	0027875009	64,000.00	0.000 %	MI	95.00	360	57,267.39	03/31/2021	11,453.48	11,453.48
Group 2	0027875592	143,000.00	0.000 %	CA	90.00	360	125,728.07	03/31/2021	25,145.61	25,145.61
Group 2	0027876717	328,000.00	0.000 %	FL	95.00	360	282,094.45	03/31/2021	56,418.89	56,418.89
Group 2	0027876831	335,000.00	0.000 %	WA	95.00	360	276,354.23	03/31/2021	55,270.85	55,270.85
Group 2	0027876913	232,000.00	4.375 %	GU	90.00	360	211,551.15	Active	(41,276.73)	(4,951.58)
Group 2	0027878050	104,000.00	0.000 %	PA	92.00	360	91,583.64	03/31/2021	18,316.73	18,316.73
Group 2	0027878533	123,000.00	4.500 %	PA	95.00	360	105,018.07	Active	(21,448.63)	(2,572.99)
Group 2	0027880073	193,000.00	4.500 %	OK	90.00	360	178,869.39	Active	(34,295.60)	(4,114.12)
Group 2	0027882426	145,000.00	4.875 %	GA	93.00	360	136,818.80	Active	(25,902.78)	(3,107.31)
Group 2	0027882476	80,000.00	4.875 %	TX	95.00	360	73,273.05	Active	(14,335.70)	0.00
Group 2	0027884840	320,000.00	0.000 %	NH	90.00	360	284,204.92	03/31/2021	56,840.98	56,840.98
Group 2	0027885728	103,000.00	5.000 %	NJ	90.00	360	85,755.40	Active	(17,573.16)	(2,108.08)
Group 2	0027886005	184,000.00	4.750 %	LA	92.00	360	170,693.24	Active	(32,926.35)	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



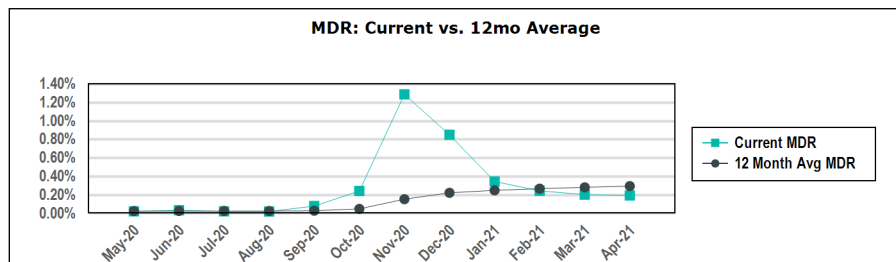
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Realized Loss Report - Collateral

Summary

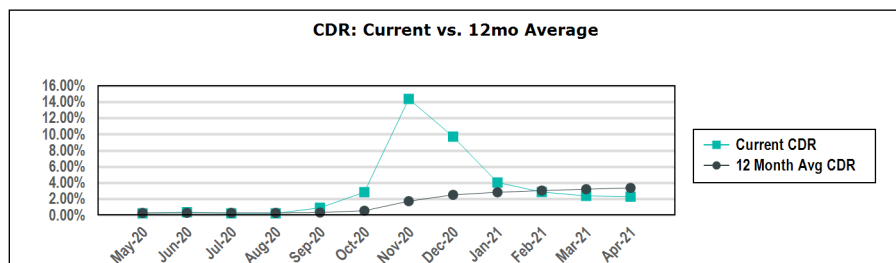
MDR

Current Month 0.195 %
3 Month Average 0.214 %
12 Month Average 0.296 %



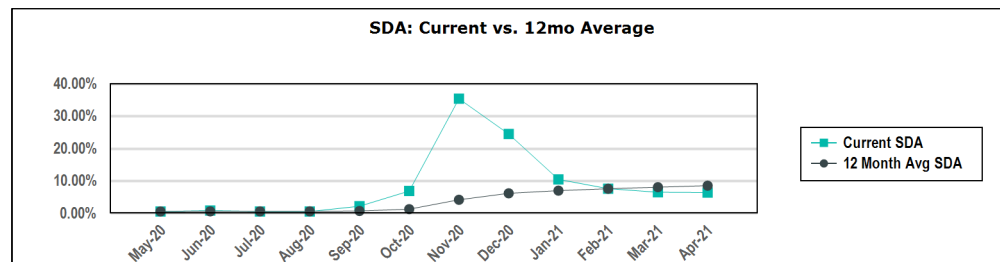
CDR

Current Month 2.316 %
3 Month Average 2.543 %
12 Month Average 3.408 %



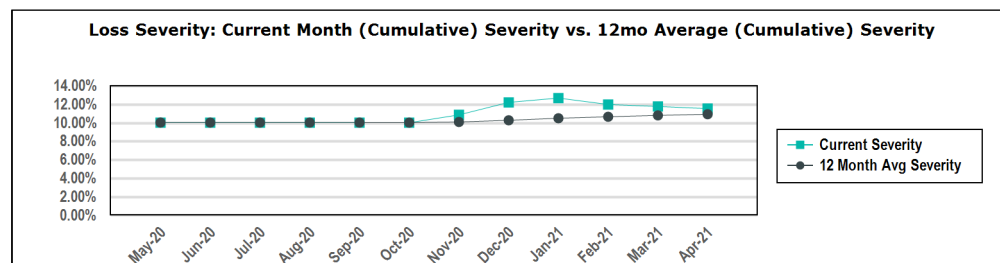
SDA

Current Month 6.451 %
3 Month Average 6.890 %
12 Month Average 8.587 %



Loss Severity

Current Month (Cumulative) 11.565 %
3 Month Average (Cumulative) 11.794 %
12 Month Average (Cumulative) 10.958 %



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 3.761 %
3 Month Average 3.977 %
12 Month Average 3.978 %

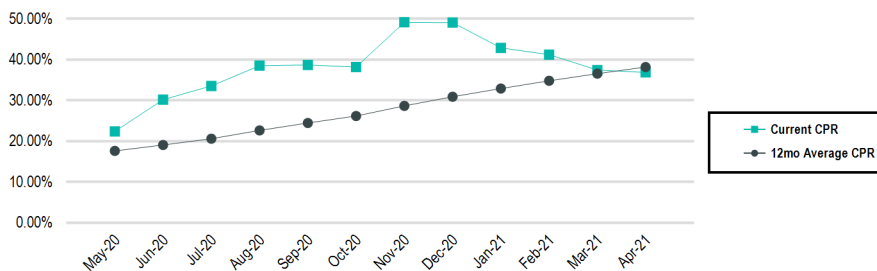
CPR

Current Month 36.877 %
3 Month Average 38.525 %
12 Month Average 38.194 %

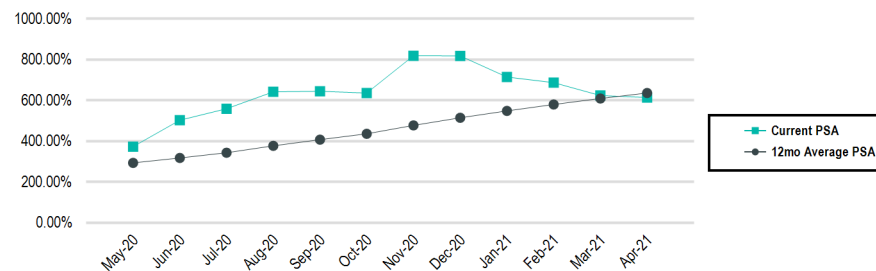
PSA

Current Month 614.610 %
3 Month Average 642.083 %
12 Month Average 636.566 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 3.685 %
3 Month Average 3.902 %
12 Month Average 3.778 %

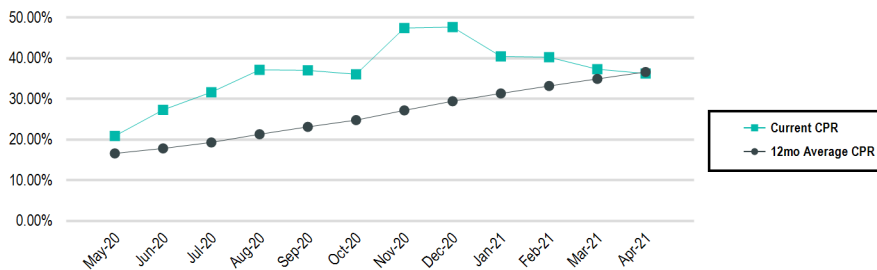
CPR

Current Month 36.274 %
3 Month Average 37.956 %
12 Month Average 36.639 %

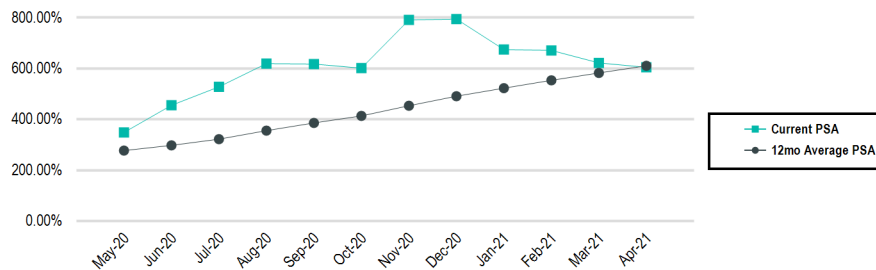
PSA

Current Month 604.572 %
3 Month Average 632.602 %
12 Month Average 610.653 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

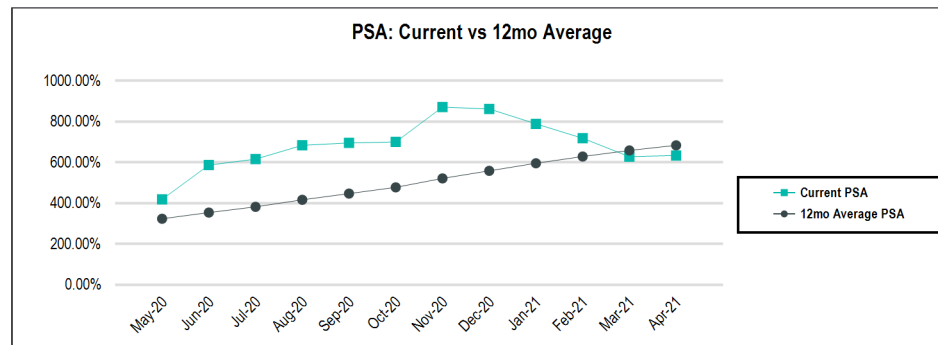
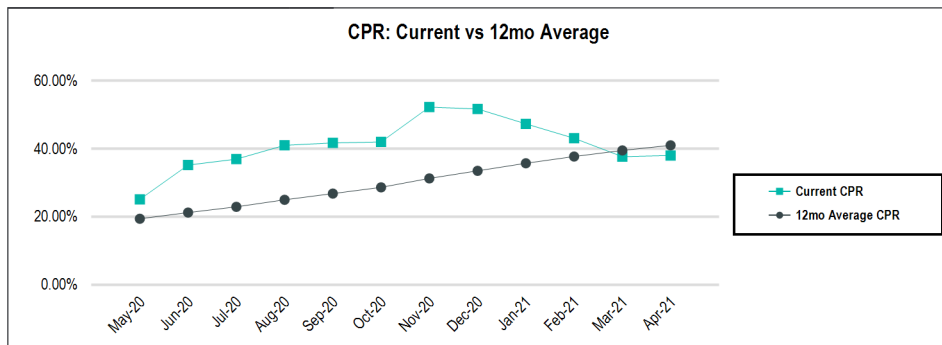
Current Month	3.912 %
3 Month Average	4.125 %
12 Month Average	4.360 %

CPR

Current Month	38.054 %
3 Month Average	39.629 %
12 Month Average	41.040 %

PSA

Current Month	634.238 %
3 Month Average	660.491 %
12 Month Average	684.004 %



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

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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.