

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 25-Feb-2021
10-Feb-2021 12:15:33 PM

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	01/29/2021	0.00000 %	6,627,540,035.87	0.00	295,471,912.76	0.00	6,332,068,123.10	295,471,912.76	0.00
1M-1	30711XAW4	02/24/2021	1.28000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	01/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAX2	02/24/2021	4.13000 %	220,393,162.61	783,803.79	12,094,329.84	0.00	208,298,832.77	12,878,133.63	0.00
1M-2H	NA	01/29/2021	0.00000 %	11,614,276.84	0.00	637,346.88	0.00	10,976,929.96	637,346.88	0.00
1B-H	NA	01/29/2021	0.00000 %	69,185,916.93	0.00	0.00	(1,047,201.19)	70,233,118.12	0.00	41,773,947.88
2A-H	NA	01/29/2021	0.00000 %	3,343,413,622.66	0.00	161,724,309.68	0.00	3,181,689,312.99	161,724,309.68	0.00
2M-1	30711XAY0	02/24/2021	1.33000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	01/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAZ7	02/24/2021	4.13000 %	65,549,882.57	233,120.87	7,222,472.73	0.00	58,327,409.84	7,455,593.60	0.00
2M-2H	NA	01/29/2021	0.00000 %	3,453,757.41	0.00	380,544.83	0.00	3,073,212.58	380,544.83	0.00
2B-H	NA	01/29/2021	0.00000 %	100,307,808.83	0.00	0.00	(338,169.01)	100,645,977.84	0.00	35,412,790.16
Totals				10,441,458,463.72	1,016,924.66	477,530,916.72	(1,385,370.20)	9,965,312,917.20	478,547,841.38	77,186,738.04

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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10-Feb-2021 12:15:33 PM

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	6,627,540,035.87	15,878,684.07	279,593,228.69	0.00	0.00	295,471,912.76	6,332,068,123.10	0.23494132	295,471,912.76
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	220,393,162.61	685,494.13	11,408,835.71	0.00	0.00	12,094,329.84	208,298,832.77	0.33322482	12,094,329.84
1M-2H	32,941,514.00	11,614,276.84	36,124.16	601,222.72	0.00	0.00	637,346.88	10,976,929.96	0.33322482	637,346.88
1B-H	112,007,066.00	69,185,916.93	0.00	0.00	0.00	(1,047,201.19)	(1,047,201.19)	70,233,118.12	0.62704185	0.00
2A-H	16,284,533,874.00	3,343,413,622.66	7,646,694.87	154,077,614.80	0.00	0.00	161,724,309.68	3,181,689,312.99	0.19538105	161,724,309.68
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	65,549,882.57	367,849.27	6,854,623.46	0.00	0.00	7,222,472.73	58,327,409.84	0.17610933	7,222,472.73
2M-2H	17,450,595.00	3,453,757.41	19,381.61	361,163.22	0.00	0.00	380,544.83	3,073,212.58	0.17610933	380,544.83
2B-H	136,058,768.00	100,307,808.83	0.00	0.00	0.00	(338,169.01)	(338,169.01)	100,645,977.84	0.73972431	0.00
Totals	45,009,112,649.00	10,441,458,463.72	24,634,228.11	452,896,688.60	0.00	(1,385,370.20)	476,145,546.52	9,965,312,917.20	0.22140656	477,530,916.72

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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	245.90433839	0.58915333	10.37386233	0.00000000	0.00000000	10.96301566	234.94132272	0.23494132	10.96301566
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	352.57264855	1.09661515	18.25121694	0.00000000	0.00000000	19.34783209	333.22481646	0.33322482	19.34783209
1M-2H	32,941,514.00	352.57264860	1.09661505	18.25121699	0.00000000	0.00000000	19.34783204	333.22481656	0.33322482	19.34783204
1B-H	112,007,066.00	617.69243139	0.00000000	0.00000000	0.00000000	(9.34942078)	(9.34942078)	627.04185216	0.62704185	0.00000000
2A-H	16,284,533,874.00	205.31220903	0.46956793	9.46159196	0.00000000	0.00000000	9.93115989	195.38104914	0.19538105	9.93115989
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	197.91631211	1.11065601	20.69632687	0.00000000	0.00000000	21.80698288	176.10932923	0.17610933	21.80698288
2M-2H	17,450,595.00	197.91631231	1.11065611	20.69632697	0.00000000	0.00000000	21.80698309	176.10932922	0.17610933	21.80698309
2B-H	136,058,768.00	737.23884395	0.00000000	0.00000000	0.00000000	(2.48546283)	(2.48546283)	739.72430678	0.73972431	0.00000000

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

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10-Feb-2021 12:15:33 PM

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 %	6,627,540,035.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,332,068,123.10
1M-1	N/A	N/A	1.28000 %	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	01/25/21 - 02/24/21	31	4.13000 %	220,393,162.61	783,803.79	0.00	0.00	0.00	0.00	783,803.79	0.00	208,298,832.77
1M-2H	N/A	N/A	0.00000 %	11,614,276.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,976,929.96
1B-H	N/A	N/A	0.00000 %	69,185,916.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	70,233,118.12
2A-H	N/A	N/A	0.00000 %	3,343,413,622.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,181,689,312.99
2M-1	N/A	N/A	1.33000 %	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	01/25/21 - 02/24/21	31	4.13000 %	65,549,882.57	233,120.87	0.00	0.00	0.00	0.00	233,120.87	0.00	58,327,409.84
2M-2H	N/A	N/A	0.00000 %	3,453,757.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,073,212.58
2B-H	N/A	N/A	0.00000 %	100,307,808.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	100,645,977.84
Totals					1,016,924.66	0.00	0.00	0.00	0.00	1,016,924.66	0.00	

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

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10-Feb-2021 12:15:33 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	26,951,700,321.00	0.00000 %	245.90433839	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	234.94132272
1M-1	266,000,000.00	1.28000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	14,017,666.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	625,100,000.00	4.13000 %	352.57264855	1.25388544	0.00000000	0.00000000	0.00000000	0.00000000	1.25388544	0.00000000	333.22481646
1M-2H	32,941,514.00	0.00000 %	352.57264860	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	333.22481656
1B-H	112,007,066.00	0.00000 %	617.69243139	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	627.04185216
2A-H	16,284,533,874.00	0.00000 %	205.31220903	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	195.38104914
2M-1	226,200,000.00	1.33000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	11,902,845.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	331,200,000.00	4.13000 %	197.91631211	0.70386736	0.00000000	0.00000000	0.00000000	0.00000000	0.70386736	0.00000000	176.10932923
2M-2H	17,450,595.00	0.00000 %	197.91631231	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	176.10932922
2B-H	136,058,768.00	0.00000 %	737.23884395	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	739.72430678

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

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

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 10-Feb-2021 12:15:33 PM

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Series 2015-C02



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	18,967,523.69
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	1,385,370.20
Total Deposits	20,352,893.89
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	20,333,727.23
Total Withdrawals (Pool Distribution Amount)	20,352,893.89
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	0.130000%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	307,156,388.30
Total Principal Reduction Cumulative	21,380,189,563.10
Scheduled Principal Current	16,600,302.37
Scheduled Principal Cumulative	1,854,681,829.24
Unscheduled Principal Current	291,603,287.12
Unscheduled Principal Cumulative	19,483,733,785.98
Senior Reduction Amount	295,471,912.76
Subordinate Reduction Amount	12,731,676.73
Calculated Recovery Principal Amount	15,320,657.05
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,047,201.19
Group 2	
Total Principal Reduction Current	168,989,158.22
Total Principal Reduction Cumulative	13,663,610,168.79
Scheduled Principal Current	8,033,925.75
Scheduled Principal Cumulative	1,046,597,894.91
Unscheduled Principal Current	161,293,401.48
Unscheduled Principal Cumulative	12,581,599,483.73
Senior Reduction Amount	161,724,309.68
Subordinate Reduction Amount	7,603,017.55
Calculated Recovery Principal Amount	11,586,604.65
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	338,169.01
Informational Reporting	
Group 1	
At Issuance Loan Count	134659
Period Beginning Loan Count	45076
Period Reference Pool Removal Loan Count	1684
Period Ending Loan Count	43466

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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	6,621,577,004.73
Period PIF Loan Count Current	1604
PIF Loan Count Cumulative	89206
Period PIF Loan UPB Current	283,805,768.45
PIF Loan UPB Cumulative	18,492,694,342.37
Period Partial Prepayment Amount	(6,569,811.71)
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	1875
D180 Credit Event Actual Balance Curr	14,283,689.48
D180 Credit Event Actual Balance Cum	347,095,380.98
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	95
Reversed Credit Event Loan Count Cumulative	103
Reversed Credit Event Amount Current	19,519,695.14
Reversed Credit Event Amount Cumulative	20,878,264.89
Credit Event Amount Current	14,283,689.48
Credit Event Amount Cumulative	348,878,576.19
Total Active Modified Loan Count	251
Total Active Modified Loan UPB	40,592,063.01
Group 2	
At Issuance Loan Count	81476
Period Beginning Loan Count	22517
Period Reference Pool Removal Loan Count	954
Period Ending Loan Count	21620
UPB at Origination	17,407,819,000.00
UPB at Issuance	17,007,346,082.73
UPB Actual Current	3,343,735,913.94

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	895
PIF Loan Count Cumulative	58454
Period PIF Loan UPB Current	158,817,160.31
PIF Loan UPB Cumulative	12,141,992,274.96
Period Partial Prepayment Amount	(8,598,029.56)
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	59
D180 Credit Event Loan Count Cumulative	1330
D180 Credit Event Actual Balance Curr	11,250,031.69
D180 Credit Event Actual Balance Cum	258,662,630.09
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	67
Reversed Credit Event Loan Count Cumulative	74
Reversed Credit Event Amount Current	12,940,876.52
Reversed Credit Event Amount Cumulative	14,386,969.76
Credit Event Amount Current	11,250,031.69
Credit Event Amount Cumulative	262,100,683.33
Total Active Modified Loan Count	236
Total Active Modified Loan UPB	44,004,529.83
Structural Reporting	
Group 1	
Senior Percentage	95.652981%
Subordinate Percentage	4.347019%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 2%]	0.018699%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.245916%
Prior Cum Net Credit Event Percentage	1.264615%
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	95.180054%
Subordinate Percentage	4.819946%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.009942%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.541103%
Prior Cum Net Credit Event Percentage	1.551045%
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 %	4.350000 %	4.370000 %
1M-1	0.00	0.00	2.750000 %	4.350000 %	4.370000 %
1M-1H	0.00	0.00	2.750000 %	4.350000 %	4.370000 %
1M-2	0.00	0.00	0.400000 %	1.000000 %	1.060000 %
1M-2H	0.00	0.00	0.400000 %	1.000000 %	1.060000 %
1B-H	0.00	1,047,201.19	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.820000 %	4.850000 %
2M-1	0.00	0.00	2.850000 %	4.820000 %	4.850000 %
2M-1H	0.00	0.00	2.850000 %	4.820000 %	4.850000 %
2M-2	0.00	0.00	0.800000 %	2.860000 %	3.010000 %
2M-2H	0.00	0.00	0.800000 %	2.860000 %	3.010000 %
2B-H	0.00	338,169.01	0.000000 %	0.000000 %	0.000000 %

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 10-Feb-2021 12:15:34 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C02



Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	668	105,396,219.84	1.026334 %	1.057631 %
60 Days	252	41,307,989.32	0.387180 %	0.414518 %
90 Days	209	33,057,610.91	0.321114 %	0.331727 %
120 Days	166	29,075,146.64	0.255047 %	0.291764 %
150 Days	133	25,206,602.02	0.204345 %	0.252943 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1428	234,043,568.73	2.194020 %	2.348582 %

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Series 2015-C02



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 10-Feb-2021 12:15:34 PM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	403	62,804,378.49	0.927161 %	0.948481 %
60 Days	145	24,435,504.72	0.333594 %	0.369028 %
90 Days	131	21,469,733.64	0.301385 %	0.324239 %
120 Days	97	16,719,824.89	0.223163 %	0.252505 %
150 Days	82	16,540,976.73	0.188653 %	0.249804 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	858	141,970,418.47	1.973957 %	2.144058 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	265	42,591,841.35	1.225717 %	1.273780 %
60 Days	107	16,872,484.60	0.494912 %	0.504600 %
90 Days	78	11,587,877.27	0.360777 %	0.346555 %
120 Days	69	12,355,321.75	0.319149 %	0.369507 %
150 Days	51	8,665,625.29	0.235893 %	0.259160 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	570	92,073,150.26	2.636448 %	2.753601 %

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 25-Feb-2021
10-Feb-2021 12:15:34 PM

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	101	19,176,628.37	1,876,103.38	0.028 %	74	15,031,364.99	(2,923,304.57)	(0.044 %)	175	34,207,993.36	(1,047,201.19)	(0.016 %)
Group 2	69	12,948,548.06	1,909,983.81	0.057 %	57	11,553,022.09	(2,248,152.82)	(0.067 %)	126	24,501,570.15	(338,169.01)	(0.010 %)
Total	170	32,125,176.43	3,786,087.19	0.038 %	131	26,584,387.08	(5,171,457.39)	(0.052 %)	301	58,709,563.51	(1,385,370.20)	(0.014 %)

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	0027476165	129,000.00	4.375 %	NJ	80.00	360	115,481.31	Active	(22,663.21)	(11,331.60)
Group 1	0027476250	137,000.00	4.500 %	TX	74.00	360	117,809.42	Active	(23,015.69)	(2,013.78)
Group 1	0027478212	139,000.00	5.375 %	FL	75.00	360	129,262.59	Active	(24,847.81)	(12,423.90)
Group 1	0027478859	589,000.00	0.000 %	NY	65.00	360	512,566.89	01/31/2021	102,513.38	102,513.38
Group 1	0027479540	183,000.00	%	CA	75.00	360	161,873.91	10/31/2020	(32,374.78)	(16,187.39)
Group 1	0027480252	314,000.00	%	NY	69.00	360	277,075.42	10/31/2020	(55,415.08)	(27,707.54)
Group 1	0027483266	180,000.00	0.000 %	MS	65.00	360	160,191.33	01/31/2021	32,038.27	32,038.27
Group 1	0027483691	330,000.00	0.000 %	GA	75.00	360	289,098.12	01/31/2021	57,819.62	57,819.62
Group 1	0027484010	256,000.00	4.500 %	WI	78.00	360	230,491.07	Active	(45,105.95)	(22,552.98)
Group 1	0027484045	100,000.00	5.250 %	SC	75.00	360	92,021.49	Active	(17,923.93)	(8,961.97)
Group 1	0027485019	92,000.00	0.000 %	OR	80.00	360	76,541.70	01/31/2021	15,308.34	15,308.34
Group 1	0027485255	388,000.00	0.000 %	NY	80.00	360	184,652.29	01/31/2021	36,930.46	36,930.46
Group 1	0027485435	258,000.00	4.750 %	TX	80.00	360	234,306.02	Active	(45,811.04)	(22,905.52)
Group 1	0027485575	260,000.00	0.000 %	TX	72.00	360	226,384.52	01/31/2021	45,276.90	45,276.90
Group 1	0027485959	130,000.00	4.625 %	PR	63.00	360	119,033.24	Active	(23,316.69)	(11,658.35)
Group 1	0027485965	108,000.00	4.500 %	PR	80.00	360	97,818.91	Active	(19,141.77)	(9,570.89)
Group 1	0027486639	380,000.00	0.000 %	NY	80.00	360	323,651.48	01/31/2021	64,730.30	64,730.30
Group 1	0027486669	314,000.00	%	NY	80.00	360	278,434.31	10/31/2020	(55,686.86)	(27,843.43)
Group 1	0027488926	380,000.00	0.000 %	VA	80.00	360	325,114.19	09/30/2020	(65,022.84)	(32,511.42)
Group 1	0027489241	463,000.00	0.000 %	NY	74.00	360	392,166.96	11/30/2020	(78,433.39)	(6,862.60)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 25-Feb-2021
10-Feb-2021 12:15:34 PM

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	0027489523	380,000.00	4.125 %	MD	65.00	360	334,380.69	Active	(65,160.76)	(32,580.38)
Group 1	0027489933	206,000.00	0.000 %	MA	63.00	360	179,139.59	01/31/2021	35,827.92	35,827.92
Group 1	0027491146	82,000.00	0.000 %	GA	75.00	360	72,611.27	01/31/2021	14,522.25	14,522.25
Group 1	0027491244	130,000.00	0.000 %	IL	79.00	360	114,446.64	01/31/2021	22,889.33	22,889.33
Group 1	0027491986	587,000.00	4.500 %	MD	70.00	360	533,214.79	Active	(104,224.45)	(52,112.23)
Group 1	0027492793	66,000.00	4.625 %	MI	80.00	360	58,979.44	Active	(11,533.94)	(5,766.97)
Group 1	0027493113	102,000.00	0.000 %	TX	74.00	360	90,174.87	01/31/2021	18,034.97	18,034.97
Group 1	0027493155	108,000.00	0.000 %	TN	75.00	360	95,562.11	01/31/2021	19,112.42	19,112.42
Group 1	0027493873	192,000.00	4.750 %	NY	80.00	360	175,664.44	Active	(34,320.13)	(17,160.07)
Group 1	0027493941	417,000.00	4.875 %	TX	79.00	360	404,358.40	Active	(74,567.96)	(6,524.39)
Group 1	0027494665	133,000.00	4.750 %	MO	70.00	360	121,062.57	Active	(23,650.57)	(11,825.29)
Group 1	0027495265	141,000.00	0.000 %	WV	80.00	360	124,223.63	01/31/2021	24,844.73	24,844.73
Group 1	0027497146	315,000.00	0.000 %	TX	76.00	360	274,098.18	01/31/2021	54,819.64	54,819.64
Group 1	0027497997	330,000.00	0.000 %	UT	80.00	360	292,004.69	01/31/2021	58,400.94	58,400.94
Group 1	0027498420	129,000.00	0.000 %	TX	80.00	360	114,301.37	01/31/2021	22,860.27	22,860.27
Group 1	0027500437	212,000.00	%	NV	67.00	360	179,533.98	10/31/2020	(35,906.80)	(17,953.40)
Group 1	0027500818	185,000.00	4.875 %	CO	80.00	360	127,788.62	Active	(24,952.27)	(12,476.13)
Group 1	0027501019	415,000.00	4.750 %	AL	70.00	360	379,367.49	Active	(74,118.26)	(37,059.13)
Group 1	0027501570	152,000.00	0.000 %	OK	73.00	360	122,765.34	01/31/2021	24,553.07	24,553.07
Group 1	0027501836	150,000.00	0.000 %	IA	79.00	360	132,566.19	01/31/2021	26,513.24	26,513.24
Group 1	0027501948	124,000.00	4.750 %	OH	80.00	360	113,207.74	Active	(21,958.74)	(10,979.37)
Group 1	0027502332	82,000.00	4.625 %	FL	80.00	360	67,292.32	Active	(13,122.78)	(6,561.39)
Group 1	0027503443	184,000.00	0.000 %	NY	80.00	360	161,936.11	01/31/2021	32,387.22	32,387.22
Group 1	0027503454	250,000.00	4.375 %	NY	80.00	360	226,080.50	Active	(44,394.98)	(22,197.49)
Group 1	0027504173	229,000.00	4.750 %	OH	75.00	360	201,990.52	Active	(41,019.44)	(20,509.72)
Group 1	0027504204	184,000.00	0.000 %	TX	80.00	360	163,777.97	01/31/2021	32,755.59	32,755.59
Group 1	0027505234	257,000.00	0.000 %	FL	80.00	360	229,699.71	01/31/2021	45,939.94	45,939.94
Group 1	0027505421	139,000.00	5.375 %	WI	75.00	360	124,106.68	Active	(24,268.41)	(12,134.21)
Group 1	0027507425	256,000.00	0.000 %	NJ	65.00	360	226,915.48	01/31/2021	45,383.10	45,383.10
Group 1	0027507762	417,000.00	4.750 %	CA	71.00	360	381,100.14	Active	(74,457.76)	(37,228.88)
Group 1	0027508351	255,000.00	0.000 %	TX	80.00	360	223,884.95	11/30/2020	(44,776.99)	(3,917.80)
Group 1	0027509428	125,000.00	5.000 %	CA	73.00	360	115,462.80	Active	(22,522.49)	(11,261.24)
Group 1	0027509665	76,000.00	4.500 %	PR	80.00	360	70,910.86	Active	(13,652.91)	(6,826.46)

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Connecticut Avenue Securities

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Series 2015-C02



Distribution Date: 25-Feb-2021
10-Feb-2021 12:15:34 PM

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	0027509678	212,000.00	0.000 %	PR	80.00	360	200,478.95	01/31/2021	40,095.79	40,095.79
Group 1	0027509680	210,000.00	4.375 %	PR	79.00	360	191,942.03	Active	(37,787.14)	(18,893.57)
Group 1	0027509767	53,000.00	0.000 %	OH	75.00	360	47,922.20	01/31/2021	9,584.44	9,584.44
Group 1	0027509915	417,000.00	0.000 %	IL	70.00	360	368,657.55	11/30/2020	(73,731.51)	(6,451.20)
Group 1	0027511380	312,000.00	0.000 %	FL	80.00	360	279,989.54	11/30/2020	(55,997.91)	(4,899.59)
Group 1	0027511840	68,000.00	0.000 %	ND	80.00	360	60,245.98	01/31/2021	12,049.20	12,049.20
Group 1	0027511986	106,000.00	0.000 %	TX	80.00	360	94,630.48	01/31/2021	18,926.10	18,926.10
Group 1	0027513839	194,000.00	0.000 %	TX	80.00	360	172,422.88	01/31/2021	34,484.58	34,484.58
Group 1	0027513873	259,000.00	5.125 %	MI	80.00	360	241,523.26	Active	(46,751.03)	(23,375.52)
Group 1	0027513951	102,000.00	4.875 %	NJ	70.00	360	97,973.05	Active	(18,163.02)	(1,589.19)
Group 1	0027514208	392,000.00	4.875 %	NY	80.00	360	364,099.80	Active	(70,134.81)	(6,136.50)
Group 1	0027514254	370,000.00	0.000 %	NY	72.00	360	297,352.14	01/31/2021	59,470.43	59,470.43
Group 1	0027515352	359,000.00	4.375 %	VA	75.00	360	322,876.88	Active	(62,747.90)	(31,373.95)
Group 1	0027516275	296,000.00	5.375 %	CO	75.00	360	272,838.79	Active	(53,069.04)	(26,534.52)
Group 1	0027516930	134,000.00	0.000 %	VA	80.00	360	120,262.55	09/30/2020	(24,052.51)	(12,026.26)
Group 1	0027518919	448,000.00	4.750 %	WA	80.00	360	408,807.51	Active	(80,375.62)	(40,187.81)
Group 1	0027521789	203,000.00	5.250 %	TX	80.00	360	188,449.31	Active	(36,767.21)	(18,383.61)
Group 1	0027522052	364,000.00	4.750 %	TX	80.00	360	332,562.92	Active	(64,975.00)	(32,487.50)
Group 1	0027522334	70,000.00	4.875 %	TX	78.00	360	60,674.15	Active	(11,852.55)	(1,037.05)
Group 1	0027522381	96,000.00	0.000 %	NJ	80.00	360	86,170.25	01/31/2021	17,234.05	17,234.05
Group 1	0027522696	149,000.00	4.625 %	FL	75.00	360	137,044.10	Active	(26,748.93)	(13,374.46)
Group 1	0027523669	288,000.00	0.000 %	GA	75.00	360	252,765.06	01/31/2021	50,553.01	50,553.01
Group 1	0027524522	614,000.00	0.000 %	VA	80.00	360	526,816.06	01/31/2021	105,363.21	105,363.21
Group 1	0027524652	288,000.00	4.625 %	IL	80.00	360	255,841.57	Active	(49,970.56)	(24,985.28)
Group 1	0027524689	352,000.00	4.875 %	IL	80.00	360	327,550.89	Active	(63,158.09)	(31,579.05)
Group 1	0027527140	196,000.00	0.000 %	AZ	75.00	360	172,664.96	01/31/2021	34,532.99	34,532.99
Group 1	0027527362	117,000.00	0.000 %	WI	78.00	360	103,828.86	01/31/2021	20,765.77	20,765.77
Group 1	0027528366	94,000.00	0.000 %	MN	80.00	360	82,748.96	01/31/2021	16,549.79	16,549.79
Group 1	0027531943	120,000.00	0.000 %	MA	75.00	360	105,394.10	01/31/2021	21,078.82	21,078.82
Group 1	0027532589	258,000.00	0.000 %	CO	80.00	360	223,043.47	09/30/2020	(44,608.69)	(22,304.34)
Group 1	0027533920	353,000.00	%	FL	75.00	360	294,784.97	10/31/2020	(58,956.99)	(29,478.49)
Group 1	0027534935	417,000.00	4.375 %	CA	70.00	360	377,244.38	Active	(73,730.00)	(6,451.07)
Group 1	0027536349	172,000.00	%	PR	75.00	360	151,300.00	10/31/2020	(30,260.00)	(15,130.00)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0027537369	495,000.00	%	CA	66.00	360	441,407.58	10/31/2020	(88,281.52)	(44,140.76)
Group 1	0027539338	41,000.00	5.125 %	TN	75.00	360	38,202.46	Active	(7,401.09)	(3,700.55)
Group 1	0027539540	52,000.00	5.125 %	TN	75.00	360	45,408.38	Active	(9,237.25)	(4,618.63)
Group 1	0027540404	370,000.00	0.000 %	NY	74.00	360	285,801.12	01/31/2021	57,160.22	57,160.22
Group 1	0027540519	93,000.00	0.000 %	IL	80.00	360	79,421.90	01/31/2021	15,884.38	15,884.38
Group 1	0027540780	159,000.00	%	FL	80.00	360	142,718.13	10/31/2020	(28,543.63)	(14,271.82)
Group 1	0027541300	280,000.00	0.000 %	CA	70.00	360	237,513.18	01/31/2021	47,502.64	47,502.64
Group 1	0027542606	91,000.00	0.000 %	UT	70.00	360	79,620.43	01/31/2021	15,924.09	15,924.09
Group 1	0027544132	284,000.00	0.000 %	NY	80.00	360	245,507.47	01/31/2021	49,101.49	49,101.49
Group 1	0027546245	245,000.00	4.625 %	CA	76.00	360	222,302.89	Active	(43,694.33)	(21,847.17)
Group 1	0027546607	185,000.00	0.000 %	TN	80.00	360	163,273.19	01/31/2021	32,654.64	32,654.64
Group 1	0027547609	70,000.00	5.250 %	TN	70.00	360	65,025.37	Active	(12,541.84)	(6,270.92)
Group 1	0027547610	70,000.00	5.250 %	TN	61.00	360	66,431.20	Active	(12,611.18)	(6,305.59)
Group 1	0027548055	53,000.00	5.250 %	IN	80.00	360	49,848.51	Active	(9,576.30)	(837.89)
Group 1	0027548758	515,000.00	0.000 %	CA	72.00	360	455,376.86	01/31/2021	91,075.37	91,075.37
Group 1	0027549972	119,000.00	4.750 %	AZ	72.00	360	108,586.84	Active	(21,233.37)	(10,616.69)
Group 1	0027550142	626,000.00	4.750 %	NY	70.00	360	591,542.35	Active	(108,497.77)	(54,248.88)
Group 1	0027551433	124,000.00	0.000 %	IN	66.00	360	100,429.29	01/31/2021	20,085.86	20,085.86
Group 1	0027551729	152,000.00	4.750 %	CT	78.00	360	141,838.29	Active	(27,170.13)	(13,585.07)
Group 1	0027551796	92,000.00	0.000 %	IN	80.00	360	80,654.01	01/31/2021	16,130.80	16,130.80
Group 1	0027552334	180,000.00	0.000 %	IL	80.00	360	159,179.51	01/31/2021	31,835.90	31,835.90
Group 1	0027552740	417,000.00	5.125 %	FL	79.00	360	384,248.22	Active	(75,033.38)	(37,516.69)
Group 1	0027554315	208,000.00	0.000 %	NH	80.00	360	185,221.35	01/31/2021	37,044.27	37,044.27
Group 1	0027554709	157,000.00	0.000 %	MN	77.00	360	139,403.74	01/31/2021	27,880.75	27,880.75
Group 1	0027555114	317,000.00	0.000 %	CA	80.00	360	280,019.15	01/31/2021	56,003.83	56,003.83
Group 1	0027557151	220,000.00	4.875 %	PR	80.00	360	196,066.31	Active	(39,932.57)	(19,966.29)
Group 1	0027557168	173,000.00	4.875 %	CA	75.00	360	156,980.45	Active	(30,649.20)	(2,681.68)
Group 1	0027559540	139,000.00	%	TX	75.00	360	124,379.69	10/31/2020	(24,875.94)	(12,437.97)
Group 1	0027560818	200,000.00	4.625 %	MA	61.00	360	188,227.55	Active	(35,804.38)	(17,902.19)
Group 1	0027561119	172,000.00	4.625 %	OH	79.00	360	156,302.89	Active	(30,733.29)	(15,366.65)
Group 1	0027561413	120,000.00	0.000 %	SC	77.00	360	106,341.51	01/31/2021	21,268.30	21,268.30
Group 1	0027561856	136,000.00	5.125 %	TX	80.00	360	126,880.49	Active	(24,728.40)	(12,364.20)
Group 1	0027568061	144,000.00	0.000 %	NJ	75.00	360	127,795.12	01/31/2021	25,559.02	25,559.02

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Distribution Date: 25-Feb-2021
10-Feb-2021 12:15:34 PM

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	0027568143	258,000.00	4.750 %	CA	75.00	360	227,520.07	Active	(46,289.83)	(23,144.92)
Group 1	0027571644	88,000.00	0.000 %	OH	75.00	360	78,677.32	01/31/2021	15,735.46	15,735.46
Group 1	0027571761	162,000.00	0.000 %	AL	80.00	360	144,760.43	01/31/2021	28,952.09	28,952.09
Group 1	0027572678	172,000.00	0.000 %	CA	80.00	360	150,213.42	01/31/2021	30,042.68	30,042.68
Group 1	0027573167	240,000.00	0.000 %	LA	80.00	360	211,127.70	01/31/2021	42,225.54	42,225.54
Group 1	0027573831	113,000.00	4.750 %	AZ	75.00	360	103,510.97	Active	(20,221.90)	(10,110.95)
Group 1	0027573845	350,000.00	0.000 %	CA	61.00	360	310,719.79	01/31/2021	62,143.96	62,143.96
Group 1	0027574566	155,000.00	4.750 %	AZ	75.00	360	142,828.90	Active	(27,719.99)	(13,860.00)
Group 1	0027575222	256,000.00	0.000 %	TN	80.00	360	229,654.72	11/30/2020	(45,930.94)	(4,018.77)
Group 1	0027575263	64,000.00	5.250 %	IL	80.00	360	59,123.35	Active	(11,580.39)	(5,790.20)
Group 1	0027575307	259,000.00	4.875 %	CA	75.00	360	223,763.98	Active	(43,716.36)	(21,858.18)
Group 1	0027576580	180,000.00	0.000 %	FL	80.00	360	159,826.86	01/31/2021	31,965.37	31,965.37
Group 1	0027579998	283,000.00	0.000 %	OK	80.00	360	252,985.28	01/31/2021	50,597.06	50,597.06
Group 1	0027580251	340,000.00	4.375 %	CA	73.00	360	307,535.04	Active	(60,345.26)	(30,172.63)
Group 1	0027580403	77,000.00	0.000 %	PR	70.00	360	68,236.64	01/31/2021	13,647.33	13,647.33
Group 1	0027581483	213,000.00	0.000 %	IL	80.00	360	186,359.92	01/31/2021	37,271.98	37,271.98
Group 1	0027581985	326,000.00	4.460 %	IL	75.00	360	321,287.95	Active	(60,651.60)	(30,325.80)
Group 1	0027582310	200,000.00	4.625 %	MT	80.00	360	173,919.71	Active	(35,416.04)	(17,708.02)
Group 1	0027583218	289,000.00	5.500 %	NY	75.00	360	232,720.12	Active	(45,160.12)	(22,580.06)
Group 1	0027584045	237,000.00	4.875 %	CA	72.00	360	215,854.92	Active	(42,143.56)	(21,071.78)
Group 1	0027584120	179,000.00	4.875 %	PA	80.00	360	162,989.26	Active	(31,326.63)	(15,663.31)
Group 1	0027584147	343,000.00	4.375 %	NY	70.00	360	311,245.28	Active	(59,787.98)	(29,893.99)
Group 1	0027585307	261,000.00	0.000 %	NY	72.00	360	228,760.78	01/31/2021	45,752.16	45,752.16
Group 1	0027585882	380,000.00	0.000 %	NJ	80.00	360	335,760.26	01/31/2021	67,152.05	67,152.05
Group 1	0027585952	204,000.00	0.000 %	CA	77.00	360	180,173.17	01/31/2021	36,034.63	36,034.63
Group 1	0027586105	171,000.00	0.000 %	AZ	80.00	360	151,268.89	01/31/2021	30,253.78	30,253.78
Group 1	0027586306	199,000.00	3.625 %	NJ	80.00	360	178,028.18	Active	(34,486.79)	(17,243.39)
Group 1	0027586454	64,000.00	0.000 %	NY	80.00	360	56,380.20	01/31/2021	11,276.04	11,276.04
Group 1	0027587971	196,000.00	0.000 %	TX	80.00	360	171,780.66	01/31/2021	34,356.13	34,356.13
Group 1	0027588365	150,000.00	%	NY	72.00	360	133,866.66	10/31/2020	(26,773.33)	(13,386.66)
Group 1	0027588754	148,000.00	0.000 %	PA	80.00	360	131,360.13	09/30/2020	(26,272.03)	(13,136.02)
Group 1	0027588962	113,000.00	0.000 %	FL	71.00	360	84,800.55	01/31/2021	16,960.11	16,960.11
Group 1	0027590492	120,000.00	0.000 %	PA	75.00	360	108,192.59	09/30/2020	(21,638.52)	(10,819.26)

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10-Feb-2021 12:15:34 PM

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

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Group 1	0027592368	357,000.00	%	FL	70.00	360	315,471.21	10/31/2020	(63,094.24)	(31,547.12)
Group 1	0027592750	192,000.00	0.000 %	NJ	80.00	360	169,057.14	01/31/2021	33,811.43	33,811.43
Group 1	0027593487	119,000.00	4.990 %	LA	65.00	360	109,273.83	Active	(21,195.22)	(10,597.61)
Group 1	0027593854	182,000.00	0.000 %	NV	80.00	360	161,426.13	01/31/2021	32,285.23	32,285.23
Group 1	0027594654	256,000.00	4.250 %	FL	80.00	360	221,918.44	Active	(45,316.24)	(22,658.12)
Group 1	0027594656	287,000.00	4.375 %	TX	80.00	360	260,398.11	Active	(50,855.15)	(25,427.58)
Group 1	0027594868	132,000.00	0.000 %	VA	80.00	360	117,140.31	01/31/2021	23,428.06	23,428.06
Group 1	0027596910	105,000.00	5.250 %	PR	75.00	360	97,321.69	Active	(19,032.21)	(9,516.11)
Group 1	0027597072	396,000.00	4.500 %	NY	80.00	360	370,601.42	Active	(70,597.75)	(35,298.88)
Group 1	0027597139	416,000.00	5.125 %	CA	80.00	360	380,941.73	Active	(74,261.07)	(37,130.54)
Group 1	0027597188	94,000.00	0.000 %	FL	80.00	360	83,441.91	01/31/2021	16,688.38	16,688.38
Group 1	0027599252	190,000.00	0.000 %	OR	74.00	360	167,534.72	01/31/2021	33,506.94	33,506.94
Group 1	0027599833	160,000.00	4.625 %	MA	80.00	360	140,182.83	Active	(28,480.56)	(2,491.93)
Group 1	0027600866	233,000.00	0.000 %	VA	71.00	360	208,680.00	01/31/2021	41,736.00	41,736.00
Group 1	0027601410	333,000.00	0.000 %	NJ	71.00	360	291,719.12	01/31/2021	58,343.82	58,343.82
Group 1	0027601562	121,000.00	0.000 %	CO	76.00	360	103,618.52	01/31/2021	20,723.70	20,723.70
Group 1	0027601749	112,000.00	0.000 %	CO	80.00	360	98,787.84	01/31/2021	19,757.57	19,757.57
Group 1	0027604009	562,000.00	0.000 %	NY	61.00	360	496,240.11	01/31/2021	99,248.02	99,248.02
Group 1	0027604093	110,000.00	0.000 %	LA	78.00	360	92,740.02	01/31/2021	18,548.00	18,548.00
Group 1	0027604754	112,000.00	4.875 %	FL	80.00	360	101,886.32	Active	(19,892.60)	(9,946.30)
Group 1	0027606807	312,000.00	0.000 %	NY	80.00	360	276,734.00	01/31/2021	57,393.52	57,393.52
Group 1	0027607292	96,000.00	0.000 %	CO	80.00	360	84,504.63	01/31/2021	16,900.93	16,900.93
Group 1	0027608635	60,000.00	0.000 %	GA	80.00	360	53,691.35	01/31/2021	10,738.27	10,738.27
Group 2	0027806565	272,000.00	0.000 %	MA	90.00	360	240,435.84	01/31/2021	48,087.17	48,087.17
Group 2	0027807788	398,000.00	0.000 %	VA	90.00	360	349,512.51	01/31/2021	69,902.50	69,902.50
Group 2	0027808228	166,000.00	5.125 %	CA	95.00	360	154,867.10	Active	(29,753.84)	(3,569.29)
Group 2	0027808315	333,000.00	4.750 %	NY	95.00	360	303,048.52	Active	(58,940.91)	(7,070.58)
Group 2	0027808372	119,000.00	5.000 %	MI	95.00	360	108,342.71	Active	(20,988.20)	(2,517.76)
Group 2	0027808553	164,000.00	0.000 %	SC	94.00	360	144,963.60	01/31/2021	28,992.72	28,992.72
Group 2	0027809829	180,000.00	0.000 %	VA	97.00	360	159,014.47	01/31/2021	31,802.89	31,802.89
Group 2	0027809841	94,000.00	0.000 %	IA	97.00	360	83,302.65	01/31/2021	16,660.53	16,660.53
Group 2	0027810010	63,000.00	0.000 %	OH	90.00	360	55,497.49	01/31/2021	11,418.71	11,418.71
Group 2	0027811873	208,000.00	4.250 %	PA	95.00	360	188,603.82	Active	(36,468.48)	(4,374.78)

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10-Feb-2021 12:15:34 PM

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

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Group 2	0027811880	261,000.00	4.250 %	AK	95.00	360	237,599.70	Active	(45,884.75)	(5,504.36)
Group 2	0027812737	242,000.00	4.625 %	TX	90.00	360	219,441.63	Active	(42,909.28)	(5,147.42)
Group 2	0027814444	237,000.00	0.000 %	MN	95.00	360	134,645.65	08/31/2020	(26,929.13)	(13,464.57)
Group 2	0027815068	206,000.00	0.000 %	LA	95.00	360	189,954.47	01/31/2021	37,990.89	37,990.89
Group 2	0027815282	271,000.00	5.250 %	SC	82.00	360	248,364.75	Active	(48,349.40)	(5,800.02)
Group 2	0027815603	340,000.00	4.750 %	KY	85.00	360	296,277.10	Active	(60,775.15)	(30,387.57)
Group 2	0027815666	252,000.00	4.750 %	NV	97.00	360	229,331.42	Active	(44,825.91)	(5,377.34)
Group 2	0027815927	386,000.00	0.000 %	NC	90.00	360	337,706.95	01/31/2021	67,541.39	67,541.39
Group 2	0027817900	141,000.00	0.000 %	FL	95.00	360	132,092.39	01/31/2021	26,418.48	26,418.48
Group 2	0027818120	236,000.00	0.000 %	MN	86.00	360	218,349.32	01/31/2021	43,669.86	43,669.86
Group 2	0027818709	181,000.00	4.250 %	MI	95.00	360	153,017.90	Active	(29,883.57)	(3,584.85)
Group 2	0027819183	387,000.00	%	FL	97.00	360	339,415.93	10/31/2020	(67,883.19)	(8,143.31)
Group 2	0027819341	153,000.00	0.000 %	RI	90.00	360	131,671.65	01/31/2021	26,334.33	26,334.33
Group 2	0027819630	417,000.00	4.750 %	DE	95.00	360	386,292.17	Active	(74,258.35)	(8,908.08)
Group 2	0027819672	204,000.00	0.000 %	WI	95.00	360	180,524.12	01/31/2021	36,104.82	36,104.82
Group 2	0027820920	333,000.00	0.000 %	MD	95.00	360	294,926.36	01/31/2021	58,985.27	58,985.27
Group 2	0027821150	311,000.00	0.000 %	TX	90.00	360	246,436.27	01/31/2021	49,287.25	49,287.25
Group 2	0027822207	80,000.00	0.000 %	TX	95.00	360	66,510.48	01/31/2021	13,302.10	13,302.10
Group 2	0027822312	342,000.00	5.000 %	MA	95.00	360	323,837.02	Active	(61,293.56)	(30,646.78)
Group 2	0027823964	242,000.00	4.990 %	CT	93.00	360	222,086.66	Active	(43,283.07)	(5,192.26)
Group 2	0027824944	266,000.00	4.375 %	TX	95.00	360	241,968.35	Active	(47,125.41)	(5,653.19)
Group 2	0027826556	250,000.00	4.125 %	PR	95.00	360	224,578.85	Active	(44,048.70)	(5,284.11)
Group 2	0027826563	132,000.00	0.000 %	TX	95.00	360	117,286.20	01/31/2021	23,457.24	23,457.24
Group 2	0027827260	354,000.00	0.000 %	UT	95.00	360	307,530.85	01/31/2021	61,506.17	61,506.17
Group 2	0027827456	105,000.00	4.625 %	GA	95.00	360	96,075.13	Active	(18,601.25)	(2,231.41)
Group 2	0027827681	147,000.00	0.000 %	IN	95.00	360	129,654.45	01/31/2021	25,930.89	25,930.89
Group 2	0027828199	119,000.00	0.000 %	TX	95.00	360	101,794.72	01/31/2021	20,358.94	20,358.94
Group 2	0027828395	85,000.00	0.000 %	AZ	95.00	360	71,279.80	01/31/2021	14,255.96	14,255.96
Group 2	0027828492	242,000.00	4.750 %	NY	85.00	360	221,066.52	Active	(43,220.97)	(5,184.81)
Group 2	0027828938	231,000.00	4.875 %	NJ	95.00	360	214,182.87	Active	(41,272.42)	(4,951.07)
Group 2	0027829280	91,000.00	5.125 %	NC	90.00	360	83,166.60	Active	(16,138.51)	(1,935.98)
Group 2	0027829283	43,000.00	4.250 %	OH	95.00	360	36,403.13	Active	(7,450.68)	0.00
Group 2	0027829491	152,000.00	5.375 %	AZ	85.00	360	142,114.09	Active	(27,445.62)	(3,292.39)

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

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Group 2	0027829743	152,000.00	4.750 %	IL	95.00	360	139,787.98	Active	(27,061.19)	(3,246.28)
Group 2	0027829999	230,000.00	0.000 %	FL	85.00	360	192,416.67	01/31/2021	38,483.33	38,483.33
Group 2	0027830071	170,000.00	0.000 %	AR	92.00	360	148,836.10	01/31/2021	29,767.22	29,767.22
Group 2	0027831428	244,000.00	0.000 %	AL	95.00	360	216,039.35	01/31/2021	43,207.87	43,207.87
Group 2	0027832079	258,000.00	4.625 %	MI	95.00	360	238,070.60	Active	(45,995.96)	0.00
Group 2	0027832214	214,000.00	0.000 %	TX	97.00	360	186,716.81	01/31/2021	37,343.36	37,343.36
Group 2	0027832370	137,000.00	4.250 %	TX	95.00	360	120,124.78	Active	(23,550.07)	(2,825.08)
Group 2	0027832439	139,000.00	0.000 %	MS	90.00	360	124,018.86	01/31/2021	24,803.77	24,803.77
Group 2	0027833223	375,000.00	4.875 %	NJ	95.00	360	342,495.59	Active	(66,868.65)	(8,021.60)
Group 2	0027834222	238,000.00	4.875 %	PR	93.00	360	219,637.71	Active	(42,874.28)	(5,143.22)
Group 2	0027834539	190,000.00	4.490 %	TX	95.00	360	202,505.66	Active	(38,339.11)	0.00
Group 2	0027835092	405,000.00	4.750 %	CA	95.00	360	375,062.53	Active	(75,631.33)	(9,072.78)
Group 2	0027836298	145,000.00	0.000 %	PA	85.00	360	129,749.16	01/31/2021	25,949.83	25,949.83
Group 2	0027836889	239,000.00	0.000 %	TX	95.00	360	211,424.80	01/31/2021	42,284.96	42,284.96
Group 2	0027837706	108,000.00	%	NY	95.00	360	96,573.62	10/31/2020	(19,314.72)	(2,317.00)
Group 2	0027837859	64,000.00	4.750 %	NC	85.00	360	59,068.12	Active	(11,390.72)	(5,695.36)
Group 2	0027839068	291,000.00	4.625 %	TX	87.00	360	265,372.35	Active	(51,895.36)	(6,225.40)
Group 2	0027839131	293,000.00	0.000 %	TX	85.00	360	260,317.61	11/30/2020	(52,063.52)	0.00
Group 2	0027839496	278,000.00	4.500 %	FL	95.00	360	251,090.79	Active	(49,280.69)	(5,911.73)
Group 2	0027840807	156,000.00	0.000 %	TX	95.00	360	139,766.94	11/30/2020	(27,953.39)	0.00
Group 2	0027840872	237,000.00	4.625 %	FL	95.00	360	220,847.58	Active	(42,194.12)	(5,061.63)
Group 2	0027841501	72,000.00	4.750 %	MI	90.00	360	62,470.08	Active	(12,745.14)	(1,528.91)
Group 2	0027842024	100,000.00	4.625 %	PR	95.00	360	92,809.72	Active	(17,991.20)	(2,158.24)
Group 2	0027844263	563,000.00	0.000 %	CA	90.00	360	455,982.34	01/31/2021	91,196.47	91,196.47
Group 2	0027844447	331,000.00	5.250 %	NV	90.00	360	311,697.72	Active	(59,929.70)	(7,189.20)
Group 2	0027844460	205,000.00	0.000 %	MA	95.00	360	182,707.66	01/31/2021	36,541.53	36,541.53
Group 2	0027844870	106,000.00	0.000 %	OK	95.00	360	94,635.51	11/30/2020	(18,927.10)	0.00
Group 2	0027845145	315,000.00	0.000 %	KY	95.00	360	295,925.77	01/31/2021	59,185.15	59,185.15
Group 2	0027845657	246,000.00	3.875 %	MA	90.00	360	220,820.75	Active	(43,373.42)	(5,203.10)
Group 2	0027846922	185,000.00	0.000 %	NM	95.00	360	163,985.83	01/31/2021	32,797.17	32,797.17
Group 2	0027847182	288,000.00	0.000 %	GA	90.00	360	255,831.94	01/31/2021	51,166.39	51,166.39
Group 2	0027847296	162,000.00	4.250 %	AZ	95.00	360	147,931.66	Active	(28,607.10)	(3,431.72)
Group 2	0027848308	86,000.00	0.000 %	SC	95.00	360	73,164.26	01/31/2021	14,632.85	14,632.85

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 25-Feb-2021
10-Feb-2021 12:15:34 PM

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	0027850044	298,000.00	4.875 %	CT	90.00	360	277,199.29	Active	(53,070.00)	(6,366.30)
Group 2	0027850290	310,000.00	4.500 %	FL	87.00	360	284,319.18	Active	(55,367.01)	(6,641.86)
Group 2	0027850685	224,000.00	4.875 %	OH	95.00	360	206,895.55	Active	(40,165.78)	0.00
Group 2	0027850700	195,000.00	4.875 %	GA	95.00	360	179,708.76	Active	(34,733.50)	(4,166.65)
Group 2	0027850906	113,000.00	0.000 %	TX	97.00	360	97,640.37	01/31/2021	19,528.07	19,528.07
Group 2	0027851991	417,000.00	4.250 %	TN	88.00	360	379,129.04	Active	(73,549.15)	(8,823.00)
Group 2	0027852049	149,000.00	0.000 %	PA	90.00	360	127,942.44	01/31/2021	25,588.49	25,588.49
Group 2	0027854485	265,000.00	0.000 %	TX	97.00	360	231,627.11	01/31/2021	46,325.42	46,325.42
Group 2	0027856443	122,000.00	4.750 %	NV	90.00	360	111,016.14	Active	(21,677.40)	(2,600.43)
Group 2	0027856657	143,000.00	0.000 %	AR	85.00	360	124,860.75	01/31/2021	24,972.15	24,972.15
Group 2	0027857390	248,000.00	4.250 %	LA	88.00	360	222,806.33	Active	(43,522.31)	(21,761.15)
Group 2	0027857415	203,000.00	4.125 %	MN	90.00	360	183,189.68	Active	(35,453.96)	(4,253.07)
Group 2	0027858585	116,000.00	4.375 %	PR	93.00	360	104,427.90	Active	(20,450.06)	(2,453.20)
Group 2	0027860220	145,000.00	4.625 %	FL	95.00	360	132,064.39	Active	(25,823.05)	(3,097.74)
Group 2	0027860668	182,000.00	%	OK	95.00	360	156,209.38	10/31/2020	(31,241.88)	(3,747.80)
Group 2	0027861726	140,000.00	0.000 %	PA	90.00	360	123,699.92	01/31/2021	24,739.98	24,739.98
Group 2	0027862386	321,000.00	0.000 %	NC	90.00	360	284,547.64	01/31/2021	56,909.53	56,909.53
Group 2	0027863964	107,000.00	0.000 %	OK	95.00	360	94,487.31	01/31/2021	18,897.46	18,897.46
Group 2	0027864256	189,000.00	0.000 %	LA	95.00	360	160,938.50	01/31/2021	32,187.70	32,187.70
Group 2	0027864784	51,000.00	5.125 %	NJ	95.00	360	47,873.29	Active	(9,144.45)	(4,572.22)
Group 2	0027864984	399,000.00	0.000 %	VA	95.00	360	353,059.91	01/31/2021	70,611.98	70,611.98
Group 2	0027865141	261,000.00	4.625 %	IL	95.00	360	242,407.21	Active	(46,592.37)	(5,589.24)
Group 2	0027867193	86,000.00	4.250 %	FL	95.00	360	77,254.31	Active	(15,169.77)	(1,819.78)
Group 2	0027868036	263,000.00	4.500 %	UT	93.00	360	239,265.60	Active	(46,727.61)	0.00
Group 2	0027868103	114,000.00	%	CT	95.00	360	99,931.64	10/31/2020	(19,986.33)	(2,397.57)
Group 2	0027868155	271,000.00	4.625 %	IN	95.00	360	245,866.38	Active	(47,589.34)	(5,708.84)
Group 2	0027868185	204,000.00	0.000 %	CA	95.00	360	183,180.90	01/31/2021	36,636.18	36,636.18
Group 2	0027868915	229,000.00	0.000 %	NJ	95.00	360	198,215.49	01/31/2021	39,643.10	39,643.10
Group 2	0027869627	302,000.00	0.000 %	NY	90.00	360	265,343.94	01/31/2021	53,068.79	53,068.79
Group 2	0027870110	164,000.00	%	TX	95.00	360	146,737.59	10/31/2020	(29,347.52)	(3,520.55)
Group 2	0027871772	197,000.00	4.750 %	TX	95.00	360	181,855.05	Active	(35,327.75)	(4,237.93)
Group 2	0027872042	209,000.00	0.000 %	TX	90.00	360	194,820.09	01/31/2021	38,964.02	38,964.02
Group 2	0027872170	200,000.00	0.000 %	VA	90.00	360	177,539.46	01/31/2021	35,507.89	35,507.89

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Series 2015-C02



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10-Feb-2021 12:15:34 PM

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	0027873247	192,000.00	4.750 %	SC	93.00	360	175,257.28	Active	(34,126.60)	(4,093.85)
Group 2	0027873266	152,000.00	0.000 %	TX	95.00	360	144,607.61	01/31/2021	28,921.52	28,921.52
Group 2	0027873336	299,000.00	4.875 %	OH	95.00	360	276,007.94	Active	(53,709.46)	(6,443.02)
Group 2	0027874932	342,000.00	0.000 %	OK	95.00	360	303,063.77	01/31/2021	60,612.75	60,612.75
Group 2	0027875331	380,000.00	0.000 %	TX	95.00	360	337,089.85	01/31/2021	67,417.97	67,417.97
Group 2	0027875690	273,000.00	0.000 %	NM	95.00	360	243,808.45	01/31/2021	48,761.69	48,761.69
Group 2	0027876335	198,000.00	4.500 %	CT	90.00	360	181,748.86	Active	(35,366.81)	(4,242.62)
Group 2	0027876921	224,000.00	4.625 %	LA	90.00	360	204,270.25	Active	(39,940.37)	(4,791.27)
Group 2	0027877057	168,000.00	0.000 %	CA	95.00	360	149,013.48	01/31/2021	29,802.70	29,802.70
Group 2	0027877595	257,000.00	0.000 %	TX	90.00	360	231,878.55	09/30/2020	(46,375.71)	(23,187.86)
Group 2	0027877980	142,000.00	0.000 %	AZ	95.00	360	127,167.53	01/31/2021	25,433.51	25,433.51
Group 2	0027879518	164,000.00	0.000 %	PA	95.00	360	145,931.07	01/31/2021	29,186.21	29,186.21
Group 2	0027880209	228,000.00	0.000 %	CO	95.00	360	202,968.19	01/31/2021	40,593.64	40,593.64
Group 2	0027881802	329,000.00	0.000 %	OH	90.00	360	290,872.16	01/31/2021	58,174.43	58,174.43
Group 2	0027882080	187,000.00	0.000 %	TN	95.00	360	171,856.86	01/31/2021	34,371.37	34,371.37
Group 2	0027882343	159,000.00	0.000 %	AR	85.00	360	142,045.98	01/31/2021	28,409.20	28,409.20
Group 2	0027886538	205,000.00	0.000 %	OH	95.00	360	176,862.72	01/31/2021	35,372.54	35,372.54

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C02



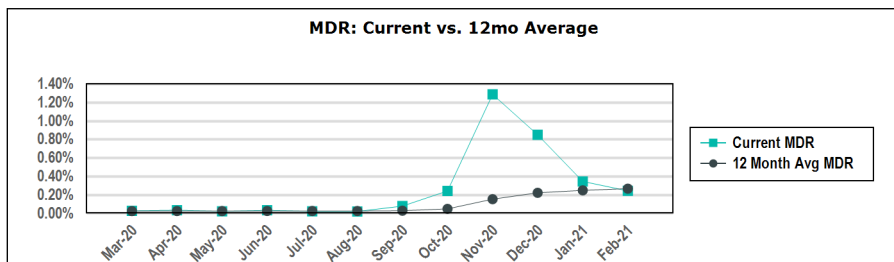
Distribution Date: 25-Feb-2021
10-Feb-2021 12:15:34 PM

Realized Loss Report - Collateral

Summary

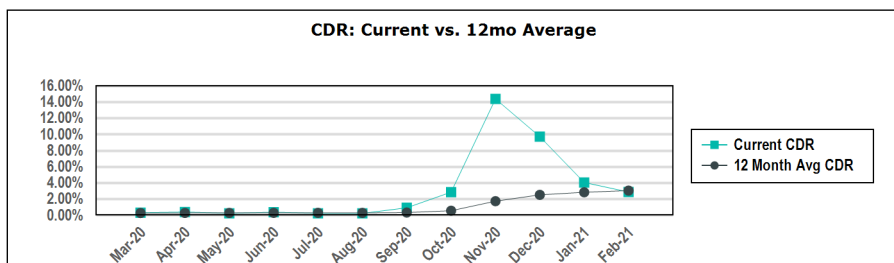
MDR

Current Month 0.244 %
3 Month Average 0.481 %
12 Month Average 0.268 %



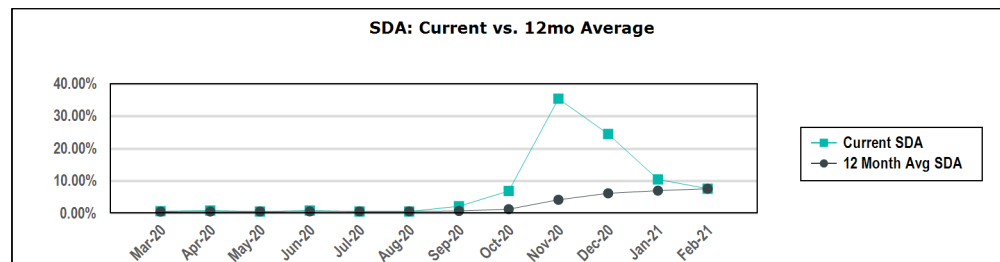
CDR

Current Month 2.894 %
3 Month Average 5.574 %
12 Month Average 3.076 %



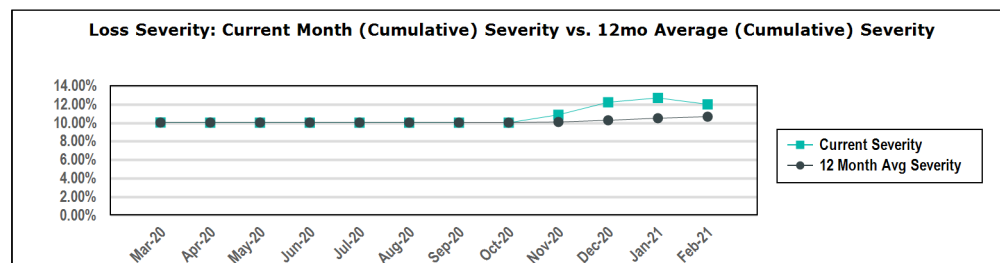
SDA

Current Month 7.658 %
3 Month Average 14.251 %
12 Month Average 7.634 %



Loss Severity

Current Month (Cumulative) 12.033 %
3 Month Average (Cumulative) 12.338 %
12 Month Average (Cumulative) 10.692 %



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.

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Series 2015-C02



Distribution Date: 25-Feb-2021
10-Feb-2021 12:15:35 PM

Prepayment Rates

Summary

SMM

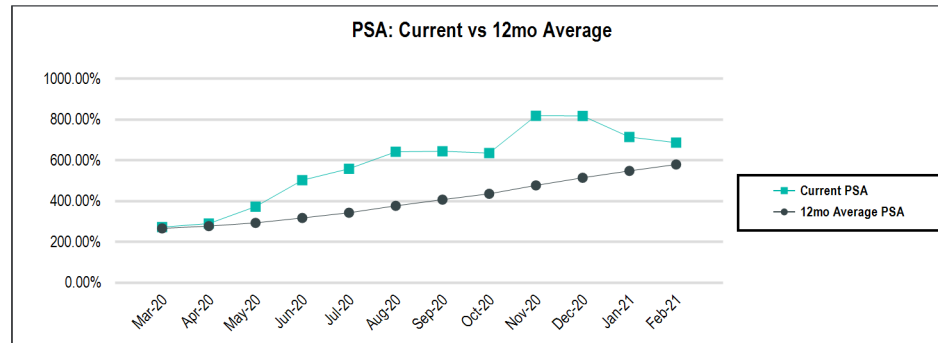
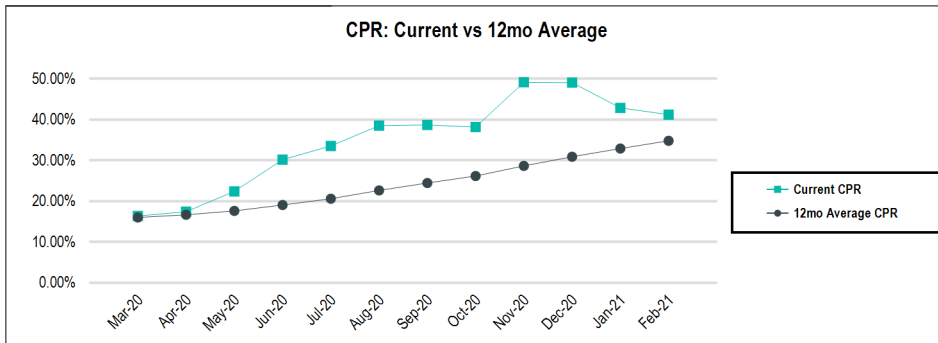
Current Month	4.334 %
3 Month Average	4.789 %
12 Month Average	3.601 %

CPR

Current Month	41.242 %
3 Month Average	44.411 %
12 Month Average	34.818 %

PSA

Current Month	687.366 %
3 Month Average	740.186 %
12 Month Average	580.300 %



Group 1

SMM

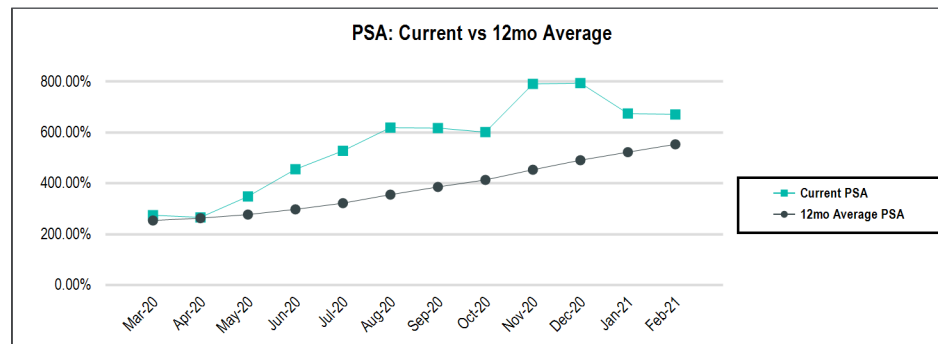
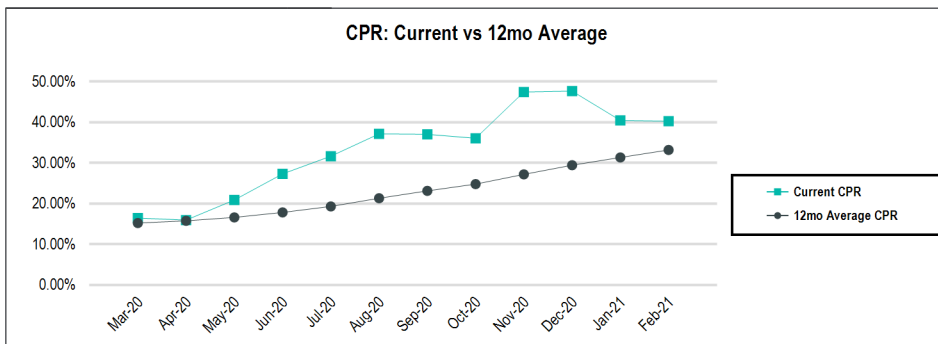
Current Month	4.204 %
3 Month Average	4.563 %
12 Month Average	3.397 %

CPR

Current Month	40.270 %
3 Month Average	42.808 %
12 Month Average	33.209 %

PSA

Current Month	671.168 %
3 Month Average	713.471 %
12 Month Average	553.491 %



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10-Feb-2021 12:15:36 PM

Prepayment Rates

Group 2

SMM

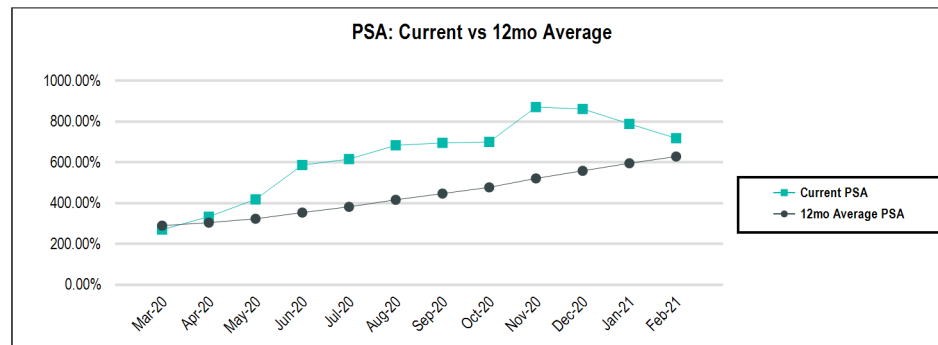
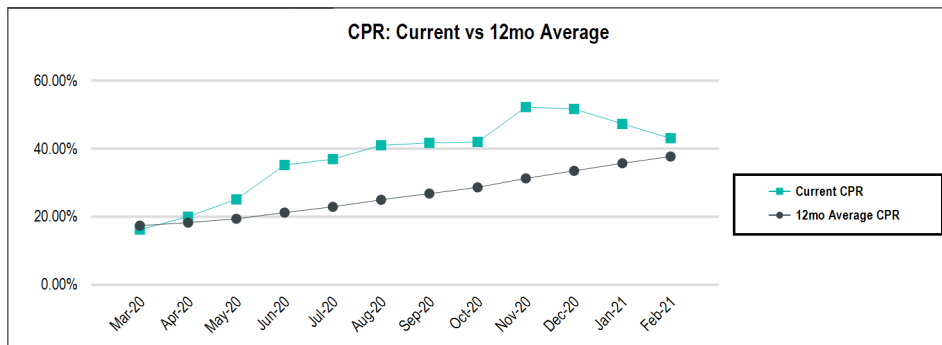
Current Month	4.593 %
3 Month Average	5.230 %
12 Month Average	3.988 %

CPR

Current Month	43.116 %
3 Month Average	47.408 %
12 Month Average	37.751 %

PSA

Current Month	718.608 %
3 Month Average	790.127 %
12 Month Average	629.183 %



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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10-Feb-2021 12:15:36 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Supplemental Reporting

Accrual Period

means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Business Day

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2015-C02), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Closing Date

means May 27, 2015.

Cut-off Date

means the close of business on March 31, 2015.

LIBOR Adjustment Date

means, with respect to any Payment Date, the second business day before the related Accrual Period begins. For this purpose, a "business day" is a day on which banks are open for dealing in foreign currency and exchange in London, New York City and Washington, D.C.

Maturity Date

means the Payment Date in May 2025.

Payment Date

means the 25th day of each calendar month (or, if not a Business Day, the following Business Day), commencing in June 2015.

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10-Feb-2021 12:15:36 PM

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.