

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: 28-Dec-2020
11-Dec-2020 2:44:11 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	11/30/2020	0.00000 %	7,336,685,919.26	0.00	392,047,915.39	0.00	6,944,638,003.86	392,047,915.39	0.00
1M-1	30711XAW4	12/24/2020	1.30013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAX2	12/24/2020	4.15013 %	235,639,504.29	896,440.03	14,616,823.55	0.00	221,022,680.74	15,513,263.58	0.00
1M-2H	NA	11/30/2020	0.00000 %	12,417,728.41	0.00	770,277.23	0.00	11,647,451.18	770,277.23	0.00
1B-H	NA	11/30/2020	0.00000 %	85,145,321.61	0.00	0.00	11,889,406.56	73,255,915.05	0.00	38,751,150.95
2A-H	NA	11/30/2020	0.00000 %	3,764,371,181.86	0.00	224,149,175.45	0.00	3,540,222,006.40	224,149,175.45	0.00
2M-1	30711XAY0	12/24/2020	1.35013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAZ7	12/24/2020	4.15013 %	75,335,690.77	286,598.50	9,444,619.14	0.00	65,891,071.62	9,731,217.64	0.00
2M-2H	NA	11/30/2020	0.00000 %	3,969,361.80	0.00	497,627.49	0.00	3,471,734.31	497,627.49	0.00
2B-H	NA	11/30/2020	0.00000 %	110,578,554.24	0.00	0.00	6,763,721.94	103,814,832.30	0.00	32,243,935.70
Totals				11,624,143,262.24	1,183,038.53	641,526,438.25	18,653,128.50	10,963,963,695.46	642,709,476.78	70,995,086.65

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 28-Dec-2020
11-Dec-2020 2:44:11 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	7,336,685,919.26	16,441,289.12	375,606,626.28	0.00	0.00	392,047,915.39	6,944,638,003.86	0.25766975	392,047,915.39
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	235,639,504.29	709,317.16	13,907,506.39	0.00	0.00	14,616,823.55	221,022,680.74	0.35357972	14,616,823.55
1M-2H	32,941,514.00	12,417,728.41	37,379.59	732,897.64	0.00	0.00	770,277.23	11,647,451.18	0.35357972	770,277.23
1B-H	112,007,066.00	85,145,321.61	0.00	0.00	0.00	11,889,406.56	11,889,406.56	73,255,915.05	0.65402941	0.00
2A-H	16,284,533,874.00	3,764,371,181.86	7,990,378.08	216,158,797.37	0.00	0.00	224,149,175.45	3,540,222,006.40	0.21739781	224,149,175.45
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	75,335,690.77	382,879.65	9,061,739.50	0.00	0.00	9,444,619.14	65,891,071.62	0.19894647	9,444,619.14
2M-2H	17,450,595.00	3,969,361.80	20,173.54	477,453.94	0.00	0.00	497,627.49	3,471,734.31	0.19894647	497,627.49
2B-H	136,058,768.00	110,578,554.24	0.00	0.00	0.00	6,763,721.94	6,763,721.94	103,814,832.30	0.76301464	0.00
Totals	45,009,112,649.00	11,624,143,262.24	25,581,417.14	615,945,021.12	0.00	18,653,128.50	660,179,566.75	10,963,963,695.46	0.24359431	641,526,438.25

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: 28-Dec-2020
11-Dec-2020 2:44:11 PM

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	272.21606919	0.61002790	13.93628683	0.00000000	0.00000000	14.54631473	257.66975446	0.25766975	14.54631473
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	376.96289280	1.13472590	22.24845047	0.00000000	0.00000000	23.38317637	353.57971643	0.35357972	23.38317637
1M-2H	32,941,514.00	376.96289278	1.13472593	22.24845039	0.00000000	0.00000000	23.38317632	353.57971646	0.35357972	23.38317632
1B-H	112,007,066.00	760.17812671	0.00000000	0.00000000	0.00000000	106.14871887	106.14871887	654.02940784	0.65402941	0.00000000
2A-H	16,284,533,874.00	231.16235386	0.49067282	13.27387072	0.00000000	0.00000000	13.76454353	217.39781033	0.21739781	13.76454353
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	227.46283445	1.15603759	27.36032458	0.00000000	0.00000000	28.51636214	198.94647228	0.19894647	28.51636214
2M-2H	17,450,595.00	227.46283436	1.15603737	27.36032439	0.00000000	0.00000000	28.51636234	198.94647203	0.19894647	28.51636234
2B-H	136,058,768.00	812.72641128	0.00000000	0.00000000	0.00000000	49.71176823	49.71176823	763.01464305	0.76301464	0.00000000

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 28-Dec-2020
11-Dec-2020 2:44:11 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 %	7,336,685,919.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,944,638,003.86
1M-1	N/A	N/A	1.30013 %	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	11/25/20 - 12/27/20	33	4.15013 %	235,639,504.29	896,440.03	0.00	0.00	0.00	0.00	896,440.03	0.00	221,022,680.74
1M-2H	N/A	N/A	0.00000 %	12,417,728.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,647,451.18
1B-H	N/A	N/A	0.00000 %	85,145,321.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	73,255,915.05
2A-H	N/A	N/A	0.00000 %	3,764,371,181.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,540,222,006.40
2M-1	N/A	N/A	1.35013 %	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	11/25/20 - 12/27/20	33	4.15013 %	75,335,690.77	286,598.50	0.00	0.00	0.00	0.00	286,598.50	0.00	65,891,071.62
2M-2H	N/A	N/A	0.00000 %	3,969,361.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,471,734.31
2B-H	N/A	N/A	0.00000 %	110,578,554.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,814,832.30
Totals					1,183,038.53	0.00	0.00	0.00	0.00	1,183,038.53	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 28-Dec-2020
11-Dec-2020 2:44:11 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	0.0000 %	272.21606919	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	257.66975446
1M-1	266,000,000.00	1.30013 %	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	4.15013 %	376.96289280	1.43407460	0.00000000	0.00000000	0.00000000	0.00000000	1.43407460	0.00000000	353.57971643
1M-2H	32,941,514.00	0.0000 %	376.96289278	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	353.57971646
1B-H	112,007,066.00	0.0000 %	760.17812671	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	654.02940784
2A-H	16,284,533,874.00	0.0000 %	231.16235386	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	217.39781033
2M-1	226,200,000.00	1.35013 %	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	4.15013 %	227.46283445	0.86533364	0.00000000	0.00000000	0.00000000	0.00000000	0.86533364	0.00000000	198.94647228
2M-2H	17,450,595.00	0.0000 %	227.46283436	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	198.94647203
2B-H	136,058,768.00	0.0000 %	812.72641128	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	763.01464305

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 28-Dec-2020
 11-Dec-2020 2:44:11 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	43,916,776.38
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(18,653,128.50)
Total Deposits	25,263,647.88
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	25,244,481.22
Total Withdrawals (Pool Distribution Amount)	25,263,647.88
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

Distribution Date: 28-Dec-2020
11-Dec-2020 2:44:11 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Additional Reporting - Deal Level

Informational Reporting	
LIBOR	0.150130%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	419,324,422.74
Total Principal Reduction Cumulative	20,751,202,516.22
Scheduled Principal Current	17,187,985.87
Scheduled Principal Cumulative	1,822,375,462.48
Unscheduled Principal Current	390,247,030.31
Unscheduled Principal Cumulative	18,890,075,902.79
Senior Reduction Amount	392,047,915.39
Subordinate Reduction Amount	15,387,100.79
Calculated Recovery Principal Amount	53,244,013.82
Calculated Tranche Write-Down Amount	11,889,406.56
Calculated Tranche Write-Up Amount	0.00
Group 2	
Total Principal Reduction Current	240,855,144.02
Total Principal Reduction Cumulative	13,293,946,437.39
Scheduled Principal Current	8,393,431.27
Scheduled Principal Cumulative	1,030,862,473.97
Unscheduled Principal Current	225,697,990.81
Unscheduled Principal Cumulative	12,230,840,027.73
Senior Reduction Amount	224,149,175.45
Subordinate Reduction Amount	9,942,246.63
Calculated Recovery Principal Amount	27,047,871.19
Calculated Tranche Write-Down Amount	6,763,721.94
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	134659
Period Beginning Loan Count	48775
Period Reference Pool Removal Loan Count	2079
Period Ending Loan Count	46696

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: 28-Dec-2020
11-Dec-2020 2:44:11 PM

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	7,250,564,051.61
Period PIF Loan Count Current	1754
PIF Loan Count Cumulative	86085
Period PIF Loan UPB Current	329,263,001.70
PIF Loan UPB Cumulative	17,924,058,710.67
Period Partial Prepayment Amount	8,790,985.43
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	325
D180 Credit Event Loan Count Cumulative	1766
D180 Credit Event Actual Balance Curr	65,147,140.46
D180 Credit Event Actual Balance Cum	331,981,396.12
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	103
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	15,521,976.41
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	8
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,358,569.75
Credit Event Amount Current	65,147,140.46
Credit Event Amount Cumulative	333,764,591.33
Total Active Modified Loan Count	249
Total Active Modified Loan UPB	40,544,746.26
Group 2	
At Issuance Loan Count	81476
Period Beginning Loan Count	24811
Period Reference Pool Removal Loan Count	1233
Period Ending Loan Count	23578
UPB at Origination	17,407,819,000.00
UPB at Issuance	17,007,346,082.73
UPB Actual Current	3,713,399,645.34

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: 28-Dec-2020
11-Dec-2020 2:44:11 PM

Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	1063
PIF Loan Count Cumulative	56582
Period PIF Loan UPB Current	196,489,554.44
PIF Loan UPB Cumulative	11,807,989,303.34
Period Partial Prepayment Amount	2,743,787.11
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	170
D180 Credit Event Loan Count Cumulative	1244
D180 Credit Event Actual Balance Curr	33,818,609.39
D180 Credit Event Actual Balance Cum	242,818,357.66
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	53
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	8,919,695.93
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	6
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,330,291.49
Credit Event Amount Current	33,818,609.39
Credit Event Amount Cumulative	246,256,410.90
Total Active Modified Loan Count	254
Total Active Modified Loan UPB	47,694,327.44
Structural Reporting	
Group 1	
Senior Percentage	95.655705%
Subordinate Percentage	4.344295%
10% Severity Tier Percentage [0 - 1%]	0.040712%
20% Severity Tier Percentage [1 - 2%]	0.191941%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	18.250082%
Cumulative Net Credit Event Percentage	1.191941%
Prior Cum Net Credit Event Percentage	0.959288%
Minimum Credit Enhancement Test Pass?	YES

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 28-Dec-2020
 11-Dec-2020 2:44:11 PM

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	95.197993%
Subordinate Percentage	4.802007%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.198847%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.447941%
Prior Cum Net Credit Event Percentage	1.249094%
Minimum Credit Enhancement Test Pass?	YES
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 28-Dec-2020
11-Dec-2020 2:44:11 PM

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 %	4.340000 %	4.220000 %
1M-1	0.00	0.00	2.750000 %	4.340000 %	4.220000 %
1M-1H	0.00	0.00	2.750000 %	4.340000 %	4.220000 %
1M-2	0.00	0.00	0.400000 %	1.110000 %	1.010000 %
1M-2H	0.00	0.00	0.400000 %	1.110000 %	1.010000 %
1B-H	11,889,406.56	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.800000 %	4.660000 %
2M-1	0.00	0.00	2.850000 %	4.800000 %	4.660000 %
2M-1H	0.00	0.00	2.850000 %	4.800000 %	4.660000 %
2M-2	0.00	0.00	0.800000 %	2.800000 %	2.800000 %
2M-2H	0.00	0.00	0.800000 %	2.800000 %	2.800000 %
2B-H	6,763,721.94	0.00	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 28-Dec-2020
11-Dec-2020 2:44:11 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

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

Distribution Date: 28-Dec-2020
 11-Dec-2020 2:44:11 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	743	115,466,835.95	1.057290 %	1.053149 %
60 Days	324	55,209,429.70	0.461052 %	0.503554 %
90 Days	258	47,790,836.58	0.367134 %	0.435890 %
120 Days	215	39,922,710.99	0.305945 %	0.364127 %
150 Days	297	52,886,863.33	0.422631 %	0.482370 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1837	311,276,676.55	2.614054 %	2.839089 %

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: 28-Dec-2020
 11-Dec-2020 2:44:11 PM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	461	73,045,065.57	0.987237 %	1.007440 %
60 Days	193	33,126,206.65	0.413312 %	0.456878 %
90 Days	155	29,531,718.71	0.331934 %	0.407302 %
120 Days	125	23,174,784.24	0.267689 %	0.319627 %
150 Days	173	30,420,294.14	0.370481 %	0.419558 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1107	189,298,069.31	2.370653 %	2.610805 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	282	42,421,770.38	1.196030 %	1.142397 %
60 Days	131	22,083,223.05	0.555603 %	0.594690 %
90 Days	103	18,259,117.87	0.436848 %	0.491709 %
120 Days	90	16,747,926.75	0.381712 %	0.451013 %
150 Days	124	22,466,569.19	0.525914 %	0.605014 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	730	121,978,607.24	3.096107 %	3.284823 %

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 28-Dec-2020
11-Dec-2020 2:44:11 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	325	65,133,420.38	11,889,406.56	0.164 %	0	0.00	0.00	0.000 %	325	65,133,420.38	11,889,406.56	0.164 %
Group 2	170	33,811,593.13	6,763,721.94	0.182 %	0	0.00	0.00	0.000 %	170	33,811,593.13	6,763,721.94	0.182 %
Total	495	98,945,013.51	18,653,128.50	0.170 %	0	0.00	0.00	0.000 %	495	98,945,013.51	18,653,128.50	0.170 %

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	0027475696	276,000.00	0.000 %	AZ	80.00	360	241,891.08	11/30/2020	44,145.32	44,145.32
Group 1	0027475943	116,000.00	0.000 %	WA	80.00	360	101,394.62	11/30/2020	18,504.60	18,504.60
Group 1	0027475946	110,000.00	0.000 %	IA	80.00	360	97,563.55	11/30/2020	17,805.43	17,805.43
Group 1	0027476250	137,000.00	0.000 %	TX	74.00	360	115,078.46	11/30/2020	21,001.91	21,001.91
Group 1	0027476647	85,000.00	0.000 %	VA	80.00	360	74,057.84	11/30/2020	13,515.62	13,515.62
Group 1	0027476924	107,000.00	0.000 %	NC	80.00	360	94,492.90	11/30/2020	17,245.03	17,245.03
Group 1	0027477112	98,000.00	0.000 %	FL	80.00	360	88,329.09	11/30/2020	16,120.13	16,120.13
Group 1	0027477134	105,000.00	0.000 %	FL	80.00	360	94,493.93	11/30/2020	17,245.22	17,245.22
Group 1	0027478000	600,000.00	0.000 %	NY	75.00	360	531,951.93	11/30/2020	97,081.66	97,081.66
Group 1	0027478384	146,000.00	0.000 %	VA	70.00	360	130,348.27	11/30/2020	23,788.67	23,788.67
Group 1	0027478396	148,000.00	0.000 %	MI	80.00	360	131,834.77	11/30/2020	24,059.95	24,059.95
Group 1	0027478444	598,000.00	0.000 %	CA	65.00	360	529,283.46	11/30/2020	96,594.67	96,594.67
Group 1	0027478679	278,000.00	0.000 %	CA	65.00	360	247,057.48	11/30/2020	45,088.19	45,088.19
Group 1	0027478800	176,000.00	0.000 %	CO	80.00	360	155,281.10	11/30/2020	28,338.93	28,338.93
Group 1	0027479011	194,000.00	0.000 %	FL	66.00	360	161,572.65	11/30/2020	29,487.14	29,487.14
Group 1	0027479078	219,000.00	0.000 %	MA	77.00	360	190,969.49	11/30/2020	34,852.09	34,852.09
Group 1	0027479188	331,000.00	0.000 %	CA	80.00	360	292,618.25	11/30/2020	53,403.07	53,403.07
Group 1	0027479238	395,000.00	0.000 %	VA	80.00	360	349,307.74	11/30/2020	63,748.95	63,748.95
Group 1	0027479352	265,000.00	0.000 %	CA	80.00	360	234,202.39	11/30/2020	42,742.13	42,742.13
Group 1	0027479567	270,000.00	0.000 %	NY	63.00	360	225,625.14	11/30/2020	41,176.77	41,176.77

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: 28-Dec-2020
11-Dec-2020 2:44:12 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	0027479749	252,000.00	0.000 %	NC	80.00	360	223,951.51	11/30/2020	40,871.33	40,871.33
Group 1	0027481709	270,000.00	0.000 %	CA	75.00	360	241,610.62	11/30/2020	44,094.14	44,094.14
Group 1	0027485335	240,000.00	0.000 %	CO	80.00	360	85,292.58	11/30/2020	15,565.97	15,565.97
Group 1	0027485660	220,000.00	0.000 %	OR	80.00	360	194,578.66	11/30/2020	35,510.77	35,510.77
Group 1	0027485968	102,000.00	0.000 %	PR	80.00	360	91,245.22	11/30/2020	16,652.33	16,652.33
Group 1	0027486084	172,000.00	0.000 %	CO	75.00	360	151,162.95	11/30/2020	27,587.36	27,587.36
Group 1	0027487302	124,000.00	0.000 %	NM	80.00	360	108,792.11	11/30/2020	19,854.65	19,854.65
Group 1	0027487401	178,000.00	0.000 %	VA	80.00	360	157,582.18	11/30/2020	28,758.88	28,758.88
Group 1	0027487700	192,000.00	0.000 %	GA	80.00	360	171,029.13	11/30/2020	31,212.96	31,212.96
Group 1	0027488025	134,000.00	0.000 %	NY	75.00	360	118,218.72	11/30/2020	21,575.01	21,575.01
Group 1	0027488486	133,000.00	0.000 %	CA	80.00	360	115,074.83	11/30/2020	21,001.25	21,001.25
Group 1	0027488507	150,000.00	0.000 %	LA	80.00	360	129,505.79	11/30/2020	23,634.91	23,634.91
Group 1	0027488513	139,000.00	0.000 %	VA	75.00	360	122,549.58	11/30/2020	22,365.40	22,365.40
Group 1	0027488670	204,000.00	0.000 %	CA	80.00	360	158,638.95	11/30/2020	28,951.74	28,951.74
Group 1	0027488976	228,000.00	0.000 %	TX	75.00	360	201,748.52	11/30/2020	36,819.27	36,819.27
Group 1	0027489221	417,000.00	0.000 %	NY	61.00	360	332,479.06	11/30/2020	60,677.70	60,677.70
Group 1	0027489241	463,000.00	0.000 %	NY	74.00	360	392,166.96	11/30/2020	71,570.79	71,570.79
Group 1	0027490055	252,000.00	0.000 %	PA	70.00	360	222,359.90	11/30/2020	40,580.86	40,580.86
Group 1	0027490837	256,000.00	0.000 %	CA	80.00	360	227,505.93	11/30/2020	41,520.02	41,520.02
Group 1	0027491623	222,000.00	0.000 %	GA	75.00	360	185,517.39	11/30/2020	33,857.08	33,857.08
Group 1	0027491973	42,000.00	0.000 %	ID	80.00	360	37,255.44	11/30/2020	6,799.15	6,799.15
Group 1	0027492669	41,000.00	0.000 %	GA	70.00	360	36,065.23	11/30/2020	6,581.93	6,581.93
Group 1	0027492678	84,000.00	0.000 %	NC	77.00	360	70,605.52	11/30/2020	12,885.57	12,885.57
Group 1	0027493074	386,000.00	0.000 %	OH	80.00	360	248,079.48	11/30/2020	45,274.71	45,274.71
Group 1	0027493263	291,000.00	0.000 %	CA	75.00	360	255,777.73	11/30/2020	46,679.65	46,679.65
Group 1	0027493378	490,000.00	0.000 %	NY	79.00	360	433,676.59	11/30/2020	79,146.33	79,146.33
Group 1	0027493618	90,000.00	0.000 %	GA	74.00	360	80,536.58	11/30/2020	14,697.99	14,697.99
Group 1	0027493941	417,000.00	0.000 %	TX	79.00	360	372,839.81	11/30/2020	68,043.57	68,043.57
Group 1	0027495512	144,000.00	0.000 %	TX	80.00	360	128,967.56	11/30/2020	23,536.69	23,536.69
Group 1	0027496168	110,000.00	0.000 %	IL	75.00	360	97,942.05	11/30/2020	17,874.50	17,874.50
Group 1	0027496677	143,000.00	0.000 %	CT	75.00	360	126,628.64	11/30/2020	23,109.83	23,109.83
Group 1	0027497647	380,000.00	0.000 %	GA	80.00	360	336,457.01	11/30/2020	61,403.68	61,403.68
Group 1	0027498731	263,000.00	0.000 %	NJ	70.00	360	234,700.43	11/30/2020	42,833.02	42,833.02

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: 28-Dec-2020
11-Dec-2020 2:44:12 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	0027499032	51,000.00	0.000 %	GA	69.00	360	46,309.32	11/30/2020	8,451.49	8,451.49
Group 1	0027499105	150,000.00	0.000 %	CA	75.00	360	133,804.69	11/30/2020	24,419.47	24,419.47
Group 1	0027499752	417,000.00	0.000 %	TX	79.00	360	439,431.33	11/30/2020	80,196.58	80,196.58
Group 1	0027500503	353,000.00	0.000 %	AZ	80.00	360	316,102.65	11/30/2020	57,688.99	57,688.99
Group 1	0027500693	133,000.00	0.000 %	OR	74.00	360	118,598.43	11/30/2020	21,644.31	21,644.31
Group 1	0027500745	225,000.00	0.000 %	PA	75.00	360	201,989.65	11/30/2020	36,863.28	36,863.28
Group 1	0027500830	626,000.00	0.000 %	CA	66.00	360	542,549.01	11/30/2020	99,015.64	99,015.64
Group 1	0027500850	288,000.00	0.000 %	CA	72.00	360	259,205.94	11/30/2020	47,305.30	47,305.30
Group 1	0027501518	83,000.00	0.000 %	TX	70.00	360	69,023.75	11/30/2020	12,596.89	12,596.89
Group 1	0027501597	626,000.00	0.000 %	CA	64.00	360	558,705.07	11/30/2020	101,964.13	101,964.13
Group 1	0027501841	138,000.00	0.000 %	NY	80.00	360	122,300.06	11/30/2020	22,319.86	22,319.86
Group 1	0027501974	128,000.00	0.000 %	TX	80.00	360	108,982.57	11/30/2020	19,889.41	19,889.41
Group 1	0027503197	192,000.00	0.000 %	MI	80.00	360	168,910.16	11/30/2020	30,826.24	30,826.24
Group 1	0027503744	417,000.00	0.000 %	CA	79.00	360	370,988.37	11/30/2020	67,705.68	67,705.68
Group 1	0027503869	250,000.00	0.000 %	CA	74.00	360	223,017.65	11/30/2020	40,700.90	40,700.90
Group 1	0027504247	240,000.00	0.000 %	CA	80.00	360	214,981.41	11/30/2020	39,234.28	39,234.28
Group 1	0027505064	398,000.00	0.000 %	TN	80.00	360	356,210.24	11/30/2020	65,008.66	65,008.66
Group 1	0027505253	75,000.00	0.000 %	FL	65.00	360	65,718.58	11/30/2020	11,993.69	11,993.69
Group 1	0027505360	240,000.00	0.000 %	TN	69.00	360	214,097.06	11/30/2020	39,072.89	39,072.89
Group 1	0027505434	150,000.00	0.000 %	NJ	75.00	360	134,354.98	11/30/2020	24,519.89	24,519.89
Group 1	0027507245	136,000.00	0.000 %	IL	80.00	360	121,240.06	11/30/2020	22,126.41	22,126.41
Group 1	0027507749	352,000.00	0.000 %	FL	78.00	360	328,885.43	11/30/2020	60,021.86	60,021.86
Group 1	0027508351	255,000.00	0.000 %	TX	80.00	360	223,884.95	11/30/2020	40,859.19	40,859.19
Group 1	0027508565	245,000.00	0.000 %	CO	75.00	360	219,334.74	11/30/2020	40,028.77	40,028.77
Group 1	0027508598	186,000.00	0.000 %	CO	80.00	360	165,119.07	11/30/2020	30,134.37	30,134.37
Group 1	0027508674	152,000.00	0.000 %	TX	75.00	360	126,548.74	11/30/2020	23,095.25	23,095.25
Group 1	0027509081	417,000.00	0.000 %	LA	69.00	360	366,858.54	11/30/2020	66,951.98	66,951.98
Group 1	0027509668	70,000.00	0.000 %	PR	70.00	360	62,300.92	11/30/2020	11,369.97	11,369.97
Group 1	0027509915	417,000.00	0.000 %	IL	70.00	360	368,657.55	11/30/2020	67,280.31	67,280.31
Group 1	0027509970	116,000.00	0.000 %	CA	80.00	360	103,674.43	11/30/2020	18,920.67	18,920.67
Group 1	0027510242	252,000.00	0.000 %	NJ	76.00	360	225,061.82	11/30/2020	41,073.97	41,073.97
Group 1	0027510346	100,000.00	0.000 %	FL	75.00	360	89,150.51	11/30/2020	16,270.04	16,270.04
Group 1	0027510530	136,000.00	0.000 %	CA	80.00	360	119,381.29	11/30/2020	21,787.18	21,787.18

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: 28-Dec-2020
11-Dec-2020 2:44:12 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	0027510666	188,000.00	0.000 %	GA	80.00	360	67,410.73	11/30/2020	12,302.51	12,302.51
Group 1	0027510713	60,000.00	0.000 %	NY	69.00	360	53,278.40	11/30/2020	9,741.91	9,741.91
Group 1	0027511179	80,000.00	0.000 %	OR	80.00	360	74,092.21	11/30/2020	13,521.89	13,521.89
Group 1	0027511380	312,000.00	0.000 %	FL	80.00	360	279,989.54	11/30/2020	51,098.32	51,098.32
Group 1	0027511455	400,000.00	0.000 %	FL	73.00	360	354,047.01	11/30/2020	64,613.87	64,613.87
Group 1	0027512587	40,000.00	0.000 %	MD	80.00	360	35,749.98	11/30/2020	6,524.40	6,524.40
Group 1	0027512656	97,000.00	0.000 %	OH	70.00	360	87,589.60	11/30/2020	15,985.17	15,985.17
Group 1	0027513779	355,000.00	0.000 %	CA	66.00	360	320,740.48	11/30/2020	58,535.40	58,535.40
Group 1	0027513851	291,000.00	0.000 %	TX	77.00	360	260,120.37	11/30/2020	47,472.18	47,472.18
Group 1	0027513907	314,000.00	0.000 %	AZ	80.00	360	282,774.61	11/30/2020	51,606.60	51,606.60
Group 1	0027513951	102,000.00	0.000 %	NJ	70.00	360	90,815.09	11/30/2020	16,573.83	16,573.83
Group 1	0027514188	180,000.00	0.000 %	NY	80.00	360	134,070.33	11/30/2020	24,467.95	24,467.95
Group 1	0027514208	392,000.00	0.000 %	NY	80.00	360	350,674.07	11/30/2020	63,998.31	63,998.31
Group 1	0027514396	66,000.00	0.000 %	PA	75.00	360	55,525.14	11/30/2020	10,133.38	10,133.38
Group 1	0027514550	84,000.00	0.000 %	TX	78.00	360	76,050.52	11/30/2020	13,879.28	13,879.28
Group 1	0027514861	297,000.00	0.000 %	NY	73.00	360	264,733.66	11/30/2020	48,314.11	48,314.11
Group 1	0027515098	128,000.00	0.000 %	MO	80.00	360	97,111.11	11/30/2020	17,722.86	17,722.86
Group 1	0027515145	84,000.00	0.000 %	TX	75.00	360	75,243.93	11/30/2020	13,732.08	13,732.08
Group 1	0027515878	108,000.00	0.000 %	CA	80.00	360	68,910.84	11/30/2020	12,576.28	12,576.28
Group 1	0027516005	137,000.00	0.000 %	FL	80.00	360	122,898.06	11/30/2020	22,429.00	22,429.00
Group 1	0027516378	116,000.00	0.000 %	IN	80.00	360	104,324.37	11/30/2020	19,039.28	19,039.28
Group 1	0027516519	112,000.00	0.000 %	TX	75.00	360	100,766.47	11/30/2020	18,389.96	18,389.96
Group 1	0027517471	308,000.00	0.000 %	HI	80.00	360	266,908.54	11/30/2020	48,711.03	48,711.03
Group 1	0027517671	350,000.00	0.000 %	CA	63.00	360	313,054.25	11/30/2020	57,132.66	57,132.66
Group 1	0027518865	60,000.00	0.000 %	MD	80.00	360	54,230.24	11/30/2020	9,897.06	9,897.06
Group 1	0027519210	131,000.00	0.000 %	KS	64.00	360	117,183.87	11/30/2020	21,386.15	21,386.15
Group 1	0027520514	199,000.00	0.000 %	NY	80.00	360	176,637.33	11/30/2020	32,236.46	32,236.46
Group 1	0027521274	144,000.00	0.000 %	OH	75.00	360	128,180.68	11/30/2020	23,393.08	23,393.08
Group 1	0027521559	372,000.00	0.000 %	CA	80.00	360	332,351.53	11/30/2020	60,654.43	60,654.43
Group 1	0027521676	551,000.00	0.000 %	CA	80.00	360	492,636.18	11/30/2020	89,906.51	89,906.51
Group 1	0027521705	313,000.00	0.000 %	WA	80.00	360	278,935.27	11/30/2020	50,905.92	50,905.92
Group 1	0027522321	43,000.00	0.000 %	TX	70.00	360	37,127.52	11/30/2020	6,775.80	6,775.80
Group 1	0027522334	70,000.00	0.000 %	TX	78.00	360	59,262.76	11/30/2020	10,815.50	10,815.50

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: 28-Dec-2020
11-Dec-2020 2:44:12 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	0027522486	92,000.00	0.000 %	CA	80.00	360	81,868.82	11/30/2020	14,941.13	14,941.13
Group 1	0027522571	105,000.00	0.000 %	CT	75.00	360	95,222.50	11/30/2020	17,378.18	17,378.18
Group 1	0027523004	293,000.00	0.000 %	TX	80.00	360	257,155.77	11/30/2020	46,931.14	46,931.14
Group 1	0027523136	348,000.00	0.000 %	NY	80.00	360	304,091.24	11/30/2020	55,496.90	55,496.90
Group 1	0027524047	211,000.00	0.000 %	NJ	64.00	360	189,084.44	11/30/2020	34,508.07	34,508.07
Group 1	0027525665	562,000.00	0.000 %	CA	80.00	360	495,489.87	11/30/2020	90,427.31	90,427.31
Group 1	0027526350	320,000.00	0.000 %	TX	80.00	360	284,286.67	11/30/2020	51,882.55	51,882.55
Group 1	0027526410	292,000.00	0.000 %	NY	75.00	360	257,405.66	11/30/2020	46,976.74	46,976.74
Group 1	0027526937	75,000.00	0.000 %	OR	75.00	360	65,880.97	11/30/2020	12,023.33	12,023.33
Group 1	0027527301	288,000.00	0.000 %	VA	75.00	360	252,782.49	11/30/2020	46,133.01	46,133.01
Group 1	0027527351	191,000.00	0.000 %	CO	75.00	360	169,963.13	11/30/2020	31,018.41	31,018.41
Group 1	0027527510	111,000.00	0.000 %	PA	80.00	360	96,711.72	11/30/2020	17,649.97	17,649.97
Group 1	0027528175	184,000.00	0.000 %	NV	75.00	360	14,945.96	11/30/2020	2,727.65	2,727.65
Group 1	0027528985	96,000.00	0.000 %	TX	75.00	360	85,848.99	11/30/2020	15,667.51	15,667.51
Group 1	0027529024	204,000.00	0.000 %	ID	80.00	360	183,831.25	11/30/2020	33,549.35	33,549.35
Group 1	0027529139	194,000.00	0.000 %	FL	72.00	360	172,229.54	11/30/2020	31,432.03	31,432.03
Group 1	0027529466	165,000.00	0.000 %	UT	75.00	360	147,223.25	11/30/2020	26,868.36	26,868.36
Group 1	0027529932	506,000.00	0.000 %	WA	68.00	360	436,653.64	11/30/2020	79,689.65	79,689.65
Group 1	0027530177	360,000.00	0.000 %	CO	70.00	360	315,871.42	11/30/2020	57,646.79	57,646.79
Group 1	0027530857	140,000.00	0.000 %	NY	70.00	360	123,072.80	11/30/2020	22,460.89	22,460.89
Group 1	0027531626	140,000.00	0.000 %	TX	80.00	360	118,821.69	11/30/2020	21,685.06	21,685.06
Group 1	0027531940	400,000.00	0.000 %	NY	76.00	360	354,634.62	11/30/2020	64,721.11	64,721.11
Group 1	0027531958	172,000.00	0.000 %	TN	75.00	360	151,007.66	11/30/2020	27,559.02	27,559.02
Group 1	0027532406	308,000.00	0.000 %	NJ	70.00	360	273,718.69	11/30/2020	49,953.89	49,953.89
Group 1	0027532837	223,000.00	0.000 %	CA	80.00	360	196,558.24	11/30/2020	35,872.04	35,872.04
Group 1	0027533610	100,000.00	0.000 %	TX	75.00	360	88,854.50	11/30/2020	16,216.02	16,216.02
Group 1	0027533698	417,000.00	0.000 %	NY	78.00	360	366,996.71	11/30/2020	66,977.20	66,977.20
Group 1	0027534243	386,000.00	0.000 %	HI	75.00	360	339,779.23	11/30/2020	62,009.99	62,009.99
Group 1	0027534935	417,000.00	0.000 %	CA	70.00	360	368,649.99	11/30/2020	67,278.93	67,278.93
Group 1	0027536156	112,000.00	0.000 %	WI	78.00	360	104,677.05	11/30/2020	19,103.65	19,103.65
Group 1	0027536771	943,000.00	0.000 %	CA	65.00	360	837,227.62	11/30/2020	152,794.73	152,794.73
Group 1	0027537025	144,000.00	0.000 %	NC	80.00	360	125,278.31	11/30/2020	22,863.39	22,863.39
Group 1	0027537193	180,000.00	0.000 %	MI	80.00	360	168,593.80	11/30/2020	30,768.51	30,768.51

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: 28-Dec-2020
11-Dec-2020 2:44:12 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	0027537787	101,000.00	0.000 %	FL	75.00	360	89,711.90	11/30/2020	16,372.50	16,372.50
Group 1	0027538113	105,000.00	0.000 %	FL	75.00	360	92,425.63	11/30/2020	16,867.75	16,867.75
Group 1	0027538186	563,000.00	0.000 %	CA	75.00	360	501,061.54	11/30/2020	91,444.14	91,444.14
Group 1	0027538303	162,000.00	0.000 %	IL	75.00	360	144,368.87	11/30/2020	26,347.44	26,347.44
Group 1	0027538340	213,000.00	0.000 %	CA	80.00	360	189,333.32	11/30/2020	34,553.49	34,553.49
Group 1	0027538398	520,000.00	0.000 %	CA	80.00	360	461,618.97	11/30/2020	84,245.84	84,245.84
Group 1	0027538609	204,000.00	0.000 %	TX	80.00	360	177,393.71	11/30/2020	32,374.50	32,374.50
Group 1	0027538862	230,000.00	0.000 %	MO	80.00	360	202,474.52	11/30/2020	36,951.77	36,951.77
Group 1	0027539069	374,000.00	0.000 %	VA	80.00	360	335,491.58	11/30/2020	61,227.49	61,227.49
Group 1	0027541004	403,000.00	0.000 %	MA	68.00	360	347,057.41	11/30/2020	63,338.26	63,338.26
Group 1	0027541183	333,000.00	0.000 %	WI	76.00	360	295,128.83	11/30/2020	53,861.25	53,861.25
Group 1	0027541393	150,000.00	0.000 %	CO	75.00	360	133,413.01	11/30/2020	24,347.98	24,347.98
Group 1	0027542251	55,000.00	0.000 %	VA	75.00	360	49,012.12	11/30/2020	8,944.75	8,944.75
Group 1	0027543040	543,000.00	0.000 %	CA	65.00	360	481,994.19	11/30/2020	87,964.34	87,964.34
Group 1	0027543280	115,000.00	0.000 %	TX	75.00	360	102,640.70	11/30/2020	18,732.01	18,732.01
Group 1	0027543356	216,000.00	0.000 %	LA	80.00	360	192,145.29	11/30/2020	35,066.67	35,066.67
Group 1	0027543809	174,000.00	0.000 %	TX	80.00	360	154,908.29	11/30/2020	28,270.89	28,270.89
Group 1	0027544736	528,000.00	0.000 %	HI	67.00	360	465,169.19	11/30/2020	84,893.76	84,893.76
Group 1	0027545455	144,000.00	0.000 %	CA	80.00	360	128,149.66	11/30/2020	23,387.42	23,387.42
Group 1	0027545560	196,000.00	0.000 %	MS	79.00	360	174,541.78	11/30/2020	31,854.02	31,854.02
Group 1	0027546010	210,000.00	0.000 %	FL	78.00	360	182,279.65	11/30/2020	33,266.19	33,266.19
Group 1	0027546223	80,000.00	0.000 %	NV	80.00	360	70,788.84	11/30/2020	12,919.02	12,919.02
Group 1	0027547841	74,000.00	0.000 %	TX	70.00	360	66,781.40	11/30/2020	12,187.66	12,187.66
Group 1	0027548055	53,000.00	0.000 %	IN	80.00	360	47,881.48	11/30/2020	8,738.41	8,738.41
Group 1	0027548456	686,000.00	0.000 %	CA	65.00	360	609,376.79	11/30/2020	111,211.76	111,211.76
Group 1	0027548898	312,000.00	0.000 %	NY	80.00	360	66,127.91	11/30/2020	12,068.40	12,068.40
Group 1	0027548902	72,000.00	0.000 %	TX	70.00	360	64,891.59	11/30/2020	11,842.77	11,842.77
Group 1	0027549091	107,000.00	0.000 %	PA	80.00	360	95,769.72	11/30/2020	17,478.05	17,478.05
Group 1	0027549373	124,000.00	0.000 %	AZ	75.00	360	111,082.38	11/30/2020	20,272.63	20,272.63
Group 1	0027549582	318,000.00	0.000 %	NJ	77.00	360	276,232.76	11/30/2020	50,412.71	50,412.71
Group 1	0027549736	315,000.00	0.000 %	NJ	75.00	360	247,664.86	11/30/2020	45,199.04	45,199.04
Group 1	0027550342	368,000.00	0.000 %	NJ	75.00	360	326,657.43	11/30/2020	59,615.25	59,615.25
Group 1	0027550524	47,000.00	0.000 %	NY	75.00	360	41,910.38	11/30/2020	7,648.68	7,648.68

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: 28-Dec-2020
11-Dec-2020 2:44:12 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	0027550653	240,000.00	0.000 %	CA	80.00	360	212,596.27	11/30/2020	38,798.99	38,798.99
Group 1	0027551205	417,000.00	0.000 %	NY	74.00	360	371,081.66	11/30/2020	67,722.71	67,722.71
Group 1	0027551555	417,000.00	0.000 %	MO	62.00	360	361,165.98	11/30/2020	65,913.09	65,913.09
Group 1	0027551832	210,000.00	0.000 %	IL	78.00	360	187,335.40	11/30/2020	34,188.86	34,188.86
Group 1	0027552494	272,000.00	0.000 %	NY	80.00	360	241,419.53	11/30/2020	44,059.26	44,059.26
Group 1	0027552687	625,000.00	0.000 %	CA	71.00	360	554,956.53	11/30/2020	101,280.02	101,280.02
Group 1	0027553193	114,000.00	0.000 %	PA	75.00	360	100,877.39	11/30/2020	18,410.21	18,410.21
Group 1	0027553360	112,000.00	0.000 %	SC	70.00	360	99,503.49	11/30/2020	18,159.47	18,159.47
Group 1	0027553804	281,000.00	0.000 %	NY	75.00	360	250,796.09	11/30/2020	45,770.49	45,770.49
Group 1	0027554233	43,000.00	0.000 %	OH	79.00	360	37,404.79	11/30/2020	6,826.40	6,826.40
Group 1	0027554353	560,000.00	0.000 %	HI	75.00	360	498,409.04	11/30/2020	90,960.06	90,960.06
Group 1	0027554812	160,000.00	0.000 %	AZ	62.00	360	143,040.83	11/30/2020	26,105.07	26,105.07
Group 1	0027555135	73,000.00	0.000 %	RI	75.00	360	64,936.07	11/30/2020	11,850.89	11,850.89
Group 1	0027555186	57,000.00	0.000 %	SD	63.00	360	50,083.26	11/30/2020	9,140.24	9,140.24
Group 1	0027557043	140,000.00	0.000 %	CA	80.00	360	121,777.78	11/30/2020	22,224.54	22,224.54
Group 1	0027557168	173,000.00	0.000 %	CA	75.00	360	153,246.02	11/30/2020	27,967.52	27,967.52
Group 1	0027557595	92,000.00	0.000 %	MI	80.00	360	82,581.10	11/30/2020	15,071.12	15,071.12
Group 1	0027557822	197,000.00	0.000 %	NC	80.00	360	174,459.63	11/30/2020	31,839.03	31,839.03
Group 1	0027558185	78,000.00	0.000 %	WI	61.00	360	69,248.49	11/30/2020	12,637.91	12,637.91
Group 1	0027559631	200,000.00	0.000 %	OK	80.00	360	171,939.12	11/30/2020	31,379.03	31,379.03
Group 1	0027560307	224,000.00	0.000 %	GA	79.00	360	198,547.57	11/30/2020	36,235.09	36,235.09
Group 1	0027560570	350,000.00	0.000 %	NJ	75.00	360	309,910.10	11/30/2020	56,558.85	56,558.85
Group 1	0027560828	87,000.00	0.000 %	PR	76.00	360	77,802.31	11/30/2020	14,198.99	14,198.99
Group 1	0027560966	108,000.00	0.000 %	NV	80.00	360	95,451.65	11/30/2020	17,420.00	17,420.00
Group 1	0027561267	125,000.00	0.000 %	CO	75.00	360	111,607.08	11/30/2020	20,368.38	20,368.38
Group 1	0027562008	202,000.00	0.000 %	TX	80.00	360	177,939.87	11/30/2020	32,474.17	32,474.17
Group 1	0027562112	195,000.00	0.000 %	FL	75.00	360	165,809.24	11/30/2020	30,324.54	30,324.54
Group 1	0027563423	370,000.00	0.000 %	WA	80.00	360	329,174.12	11/30/2020	60,074.55	60,074.55
Group 1	0027564273	280,000.00	0.000 %	DE	78.00	360	250,250.84	11/30/2020	45,670.98	45,670.98
Group 1	0027565767	214,000.00	0.000 %	CT	80.00	360	191,728.96	11/30/2020	36,049.20	36,049.20
Group 1	0027565909	74,000.00	0.000 %	CA	80.00	360	66,863.13	11/30/2020	12,202.58	12,202.58
Group 1	0027566055	73,000.00	0.000 %	OH	67.00	360	64,920.52	11/30/2020	11,848.05	11,848.05
Group 1	0027566083	813,000.00	0.000 %	NY	65.00	360	732,550.76	11/30/2020	133,691.12	133,691.12

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: 28-Dec-2020
11-Dec-2020 2:44:12 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	0027566244	83,000.00	0.000 %	NY	75.00	360	73,009.92	11/30/2020	13,324.37	13,324.37
Group 1	0027566767	393,000.00	0.000 %	CA	70.00	360	351,589.78	11/30/2020	64,165.42	64,165.42
Group 1	0027567613	134,000.00	0.000 %	NM	63.00	360	118,859.04	11/30/2020	21,691.87	21,691.87
Group 1	0027567892	220,000.00	0.000 %	CA	80.00	360	198,280.90	11/30/2020	36,186.43	36,186.43
Group 1	0027568108	417,000.00	0.000 %	NY	65.00	360	376,622.78	11/30/2020	68,733.97	68,733.97
Group 1	0027568402	434,000.00	0.000 %	CA	70.00	360	391,976.72	11/30/2020	71,536.07	71,536.07
Group 1	0027568646	160,000.00	0.000 %	SC	72.00	360	73,122.99	11/30/2020	13,345.01	13,345.01
Group 1	0027569026	480,000.00	0.000 %	MD	80.00	360	428,479.82	11/30/2020	78,197.92	78,197.92
Group 1	0027569122	165,000.00	0.000 %	CA	65.00	360	147,744.83	11/30/2020	26,963.55	26,963.55
Group 1	0027570505	464,000.00	0.000 %	NJ	80.00	360	416,125.47	11/30/2020	75,943.24	75,943.24
Group 1	0027570746	150,000.00	0.000 %	NJ	75.00	360	129,305.77	11/30/2020	23,598.41	23,598.41
Group 1	0027571316	151,000.00	0.000 %	AZ	65.00	360	134,746.62	11/30/2020	24,591.37	24,591.37
Group 1	0027571738	53,000.00	0.000 %	MO	75.00	360	47,316.66	11/30/2020	8,635.33	8,635.33
Group 1	0027572109	135,000.00	0.000 %	WA	75.00	360	120,749.22	11/30/2020	22,036.83	22,036.83
Group 1	0027572242	109,000.00	0.000 %	CA	75.00	360	97,377.53	11/30/2020	17,771.48	17,771.48
Group 1	0027572970	40,000.00	0.000 %	IL	80.00	360	35,574.60	11/30/2020	6,492.39	6,492.39
Group 1	0027573569	171,000.00	0.000 %	CO	73.00	360	152,598.09	11/30/2020	27,902.96	27,902.96
Group 1	0027573672	354,000.00	0.000 %	VA	65.00	360	320,502.84	11/30/2020	58,492.03	58,492.03
Group 1	0027574345	258,000.00	0.000 %	NC	80.00	360	229,537.57	11/30/2020	41,890.79	41,890.79
Group 1	0027575208	406,000.00	0.000 %	NJ	70.00	360	362,038.17	11/30/2020	66,072.26	66,072.26
Group 1	0027575222	256,000.00	0.000 %	TN	80.00	360	229,654.72	11/30/2020	41,912.17	41,912.17
Group 1	0027575387	84,000.00	0.000 %	PR	80.00	360	75,046.93	11/30/2020	13,696.13	13,696.13
Group 1	0027575720	93,000.00	0.000 %	WI	80.00	360	78,399.66	11/30/2020	14,308.00	14,308.00
Group 1	0027575988	104,000.00	0.000 %	FL	73.00	360	93,930.08	11/30/2020	17,142.32	17,142.32
Group 1	0027576215	200,000.00	0.000 %	MA	63.00	360	178,315.80	11/30/2020	32,542.78	32,542.78
Group 1	0027576741	175,000.00	0.000 %	TX	80.00	360	156,435.10	11/30/2020	28,549.53	28,549.53
Group 1	0027576792	240,000.00	0.000 %	NV	71.00	360	215,332.06	11/30/2020	39,298.28	39,298.28
Group 1	0027577698	186,000.00	0.000 %	PA	75.00	360	166,771.61	11/30/2020	30,435.96	30,435.96
Group 1	0027578047	230,000.00	0.000 %	CA	80.00	360	203,460.09	11/30/2020	37,131.63	37,131.63
Group 1	0027578278	304,000.00	0.000 %	CA	75.00	360	274,384.11	11/30/2020	50,075.33	50,075.33
Group 1	0027578304	381,000.00	0.000 %	FL	80.00	360	334,596.40	11/30/2020	61,064.12	61,064.12
Group 1	0027579730	176,000.00	0.000 %	CA	80.00	360	157,545.29	11/30/2020	28,752.14	28,752.14
Group 1	0027579908	81,000.00	0.000 %	MS	80.00	360	72,325.27	11/30/2020	13,199.42	13,199.42

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: 28-Dec-2020
11-Dec-2020 2:44:12 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	0027580955	154,000.00	0.000 %	AZ	73.00	360	137,300.11	11/30/2020	25,057.38	25,057.38
Group 1	0027581329	154,000.00	0.000 %	KY	75.00	360	135,340.86	11/30/2020	24,699.82	24,699.82
Group 1	0027582141	208,000.00	0.000 %	NY	80.00	360	180,269.70	11/30/2020	32,899.37	32,899.37
Group 1	0027582383	188,000.00	0.000 %	MA	75.00	360	165,833.82	11/30/2020	30,264.81	30,264.81
Group 1	0027583332	240,000.00	0.000 %	NY	80.00	360	201,734.30	11/30/2020	36,816.68	36,816.68
Group 1	0027583351	192,000.00	0.000 %	PA	80.00	360	172,180.97	11/30/2020	31,423.17	31,423.17
Group 1	0027583415	164,000.00	0.000 %	NV	80.00	360	147,470.06	11/30/2020	26,913.41	26,913.41
Group 1	0027583777	188,000.00	0.000 %	TX	70.00	360	167,062.73	11/30/2020	30,489.09	30,489.09
Group 1	0027584153	184,000.00	0.000 %	DC	78.00	360	163,207.56	11/30/2020	29,785.51	29,785.51
Group 1	0027584338	125,000.00	0.000 %	TX	70.00	360	110,730.84	11/30/2020	20,208.47	20,208.47
Group 1	0027584397	50,000.00	0.000 %	FL	70.00	360	22,483.76	11/30/2020	4,103.30	4,103.30
Group 1	0027584432	240,000.00	0.000 %	FL	80.00	360	208,765.34	11/30/2020	38,099.85	38,099.85
Group 1	0027584676	118,000.00	0.000 %	FL	70.00	360	103,804.83	11/30/2020	18,944.47	18,944.47
Group 1	0027586252	324,000.00	0.000 %	IL	80.00	360	287,963.99	11/30/2020	52,553.66	52,553.66
Group 1	0027586525	130,000.00	0.000 %	NH	80.00	360	115,103.78	11/30/2020	21,006.53	21,006.53
Group 1	0027587576	416,000.00	0.000 %	NJ	65.00	360	368,400.28	11/30/2020	67,233.35	67,233.35
Group 1	0027587761	392,000.00	0.000 %	GA	80.00	360	343,381.76	11/30/2020	62,667.45	62,667.45
Group 1	0027588753	133,000.00	0.000 %	PA	74.00	360	118,420.86	11/30/2020	21,611.90	21,611.90
Group 1	0027588921	140,000.00	0.000 %	CO	63.00	360	125,505.80	11/30/2020	22,904.91	22,904.91
Group 1	0027588979	135,000.00	0.000 %	LA	75.00	360	120,254.91	11/30/2020	21,946.62	21,946.62
Group 1	0027590284	255,000.00	0.000 %	NY	73.00	360	224,422.21	11/30/2020	40,957.24	40,957.24
Group 1	0027590480	264,000.00	0.000 %	NY	80.00	360	234,058.84	11/30/2020	42,715.93	42,715.93
Group 1	0027590534	74,000.00	0.000 %	KY	70.00	360	66,345.81	11/30/2020	12,108.16	12,108.16
Group 1	0027590912	442,000.00	0.000 %	CA	80.00	360	390,314.80	11/30/2020	71,232.77	71,232.77
Group 1	0027590929	109,000.00	0.000 %	MA	75.00	360	96,155.21	11/30/2020	17,548.40	17,548.40
Group 1	0027591024	228,000.00	0.000 %	IN	73.00	360	199,955.62	11/30/2020	36,492.06	36,492.06
Group 1	0027591103	307,000.00	0.000 %	WA	73.00	360	271,633.92	11/30/2020	49,573.41	49,573.41
Group 1	0027591476	284,000.00	0.000 %	CA	80.00	360	247,927.16	11/30/2020	45,246.91	45,246.91
Group 1	0027591938	183,000.00	0.000 %	FL	72.00	360	161,119.72	11/30/2020	29,404.48	29,404.48
Group 1	0027591962	220,000.00	0.000 %	VA	78.00	360	195,970.66	11/30/2020	35,764.81	35,764.81
Group 1	0027593015	100,000.00	0.000 %	WI	72.00	360	89,149.34	11/30/2020	16,269.83	16,269.83
Group 1	0027593365	213,000.00	0.000 %	LA	80.00	360	189,911.49	11/30/2020	34,659.00	34,659.00
Group 1	0027593596	292,000.00	0.000 %	MT	80.00	360	261,664.62	11/30/2020	47,754.01	47,754.01

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: 28-Dec-2020
11-Dec-2020 2:44:12 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	0027594067	130,000.00	0.000 %	ID	79.00	360	115,326.81	11/30/2020	21,047.24	21,047.24
Group 1	0027594432	95,000.00	0.000 %	WI	70.00	360	82,974.55	11/30/2020	15,142.92	15,142.92
Group 1	0027597723	161,000.00	0.000 %	PA	65.00	360	143,180.05	11/30/2020	26,130.48	26,130.48
Group 1	0027597796	600,000.00	0.000 %	NY	75.00	360	534,233.15	11/30/2020	97,497.99	97,497.99
Group 1	0027597817	533,000.00	0.000 %	NY	74.00	360	473,732.64	11/30/2020	86,456.60	86,456.60
Group 1	0027598709	140,000.00	0.000 %	MI	73.00	336	121,069.20	11/30/2020	22,095.23	22,095.23
Group 1	0027599389	314,000.00	0.000 %	CA	80.00	360	279,677.16	11/30/2020	51,041.31	51,041.31
Group 1	0027599539	300,000.00	0.000 %	VA	64.00	360	265,215.48	11/30/2020	48,402.04	48,402.04
Group 1	0027599833	160,000.00	0.000 %	MA	80.00	360	142,402.81	11/30/2020	25,988.63	25,988.63
Group 1	0027600596	244,000.00	0.000 %	NY	75.00	360	219,468.18	11/30/2020	40,053.12	40,053.12
Group 1	0027600772	169,000.00	0.000 %	SC	63.00	360	148,441.33	11/30/2020	27,090.66	27,090.66
Group 1	0027600998	192,000.00	0.000 %	VA	75.00	360	170,221.39	11/30/2020	31,065.54	31,065.54
Group 1	0027601424	101,000.00	0.000 %	OK	70.00	360	89,534.25	11/30/2020	16,340.07	16,340.07
Group 1	0027601529	185,000.00	0.000 %	IL	75.00	360	166,163.94	11/30/2020	30,325.06	30,325.06
Group 1	0027602146	109,000.00	0.000 %	TX	67.00	360	98,424.33	11/30/2020	17,962.52	17,962.52
Group 1	0027602253	551,000.00	0.000 %	NY	75.00	360	488,035.77	11/30/2020	89,066.93	89,066.93
Group 1	0027602433	53,000.00	0.000 %	IN	80.00	360	47,797.19	11/30/2020	8,723.03	8,723.03
Group 1	0027602611	140,000.00	0.000 %	PA	64.00	360	125,225.85	11/30/2020	22,853.82	22,853.82
Group 1	0027602650	140,000.00	0.000 %	CO	63.00	360	118,399.54	11/30/2020	21,608.01	21,608.01
Group 1	0027602901	152,000.00	0.000 %	NY	80.00	360	128,491.51	11/30/2020	23,449.81	23,449.81
Group 1	0027603117	173,000.00	0.000 %	AZ	80.00	360	154,031.78	11/30/2020	28,110.93	28,110.93
Group 1	0027603118	175,000.00	0.000 %	LA	67.00	360	155,818.17	11/30/2020	28,436.94	28,436.94
Group 1	0027603178	104,000.00	0.000 %	IA	80.00	360	91,463.26	11/30/2020	16,692.12	16,692.12
Group 1	0027603520	360,000.00	0.000 %	DE	80.00	360	300,034.10	11/30/2020	54,756.47	54,756.47
Group 1	0027603760	204,000.00	0.000 %	MI	80.00	360	178,163.87	11/30/2020	32,515.05	32,515.05
Group 1	0027604021	626,000.00	0.000 %	CA	77.00	360	559,261.17	11/30/2020	102,065.62	102,065.62
Group 1	0027604502	184,000.00	0.000 %	TX	71.00	360	175,848.20	11/30/2020	32,092.44	32,092.44
Group 1	0027605357	368,000.00	0.000 %	TX	80.00	360	321,848.16	11/30/2020	58,737.55	58,737.55
Group 1	0027605772	232,000.00	0.000 %	CA	80.00	360	196,501.11	11/30/2020	35,861.61	35,861.61
Group 1	0027606033	331,000.00	0.000 %	NC	76.00	360	292,408.94	11/30/2020	53,364.87	53,364.87
Group 1	0027606141	359,000.00	0.000 %	FL	78.00	360	313,855.27	11/30/2020	57,278.84	57,278.84
Group 1	0027606712	206,000.00	0.000 %	NJ	80.00	360	182,946.37	11/30/2020	33,387.86	33,387.86
Group 1	0027607386	92,000.00	0.000 %	FL	80.00	360	81,933.32	11/30/2020	14,952.90	14,952.90

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: 28-Dec-2020
11-Dec-2020 2:44:12 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	0027607493	108,000.00	0.000 %	PA	72.00	360	96,120.89	11/30/2020	17,542.14	17,542.14
Group 1	0027607893	267,000.00	0.000 %	MO	77.00	360	234,236.96	11/30/2020	42,748.44	42,748.44
Group 1	0027607909	376,000.00	0.000 %	NC	80.00	360	337,621.98	11/30/2020	61,616.29	61,616.29
Group 1	0027608144	120,000.00	0.000 %	IL	75.00	360	106,846.32	11/30/2020	19,499.54	19,499.54
Group 1	0027608479	301,000.00	0.000 %	AZ	75.00	360	265,024.85	11/30/2020	48,367.25	48,367.25
Group 1	0027608671	312,000.00	0.000 %	CA	79.00	360	263,806.72	11/30/2020	48,144.94	48,144.94
Group 1	0027608700	182,000.00	0.000 %	WI	80.00	360	163,080.39	11/30/2020	31,071.26	31,071.26
Group 1	0027608825	108,000.00	0.000 %	MI	62.00	360	92,932.30	11/30/2020	16,960.22	16,960.22
Group 2	0027806726	370,000.00	0.000 %	IL	90.00	360	326,269.51	11/30/2020	65,253.90	65,253.90
Group 2	0027807821	374,000.00	0.000 %	MD	90.00	360	309,715.39	11/30/2020	61,943.08	61,943.08
Group 2	0027807950	219,000.00	0.000 %	FL	95.00	360	193,807.66	11/30/2020	38,761.53	38,761.53
Group 2	0027808262	235,000.00	0.000 %	FL	95.00	360	193,804.10	11/30/2020	38,760.82	38,760.82
Group 2	0027808916	300,000.00	0.000 %	FL	95.00	360	250,098.42	11/30/2020	50,019.68	50,019.68
Group 2	0027809233	197,000.00	0.000 %	OH	90.00	360	171,922.03	11/30/2020	34,384.41	34,384.41
Group 2	0027809443	353,000.00	0.000 %	TX	97.00	360	311,095.91	11/30/2020	62,219.18	62,219.18
Group 2	0027809482	162,000.00	0.000 %	GA	97.00	360	144,048.05	11/30/2020	28,809.61	28,809.61
Group 2	0027809896	148,000.00	0.000 %	IN	93.00	360	130,622.58	11/30/2020	26,124.52	26,124.52
Group 2	0027810126	218,000.00	0.000 %	MA	95.00	360	195,194.76	11/30/2020	39,038.95	39,038.95
Group 2	0027810131	243,000.00	0.000 %	MA	90.00	360	216,385.53	11/30/2020	43,277.11	43,277.11
Group 2	0027810551	119,000.00	0.000 %	MO	95.00	360	101,375.71	11/30/2020	20,275.14	20,275.14
Group 2	0027811447	95,000.00	0.000 %	NH	90.00	360	83,020.59	11/30/2020	16,604.12	16,604.12
Group 2	0027811507	104,000.00	0.000 %	TX	95.00	360	89,669.79	11/30/2020	17,933.96	17,933.96
Group 2	0027811531	436,000.00	0.000 %	VA	90.00	360	385,072.48	11/30/2020	77,014.50	77,014.50
Group 2	0027811604	455,000.00	0.000 %	VA	90.00	360	371,809.75	11/30/2020	74,361.95	74,361.95
Group 2	0027812028	181,000.00	0.000 %	IL	95.00	360	159,066.48	11/30/2020	31,813.30	31,813.30
Group 2	0027812123	228,000.00	0.000 %	TN	95.00	360	200,610.36	11/30/2020	40,122.07	40,122.07
Group 2	0027812208	214,000.00	0.000 %	TX	95.00	360	187,340.38	11/30/2020	37,468.08	37,468.08
Group 2	0027812541	626,000.00	0.000 %	NJ	89.00	360	509,248.25	11/30/2020	101,849.65	101,849.65
Group 2	0027813231	203,000.00	0.000 %	TX	90.00	360	178,668.04	11/30/2020	35,733.61	35,733.61
Group 2	0027813416	180,000.00	0.000 %	PA	95.00	360	131,238.99	11/30/2020	26,247.80	26,247.80
Group 2	0027814504	142,000.00	0.000 %	SC	95.00	360	125,642.85	11/30/2020	25,128.57	25,128.57
Group 2	0027815167	138,000.00	0.000 %	TX	95.00	360	121,740.70	11/30/2020	24,348.14	24,348.14
Group 2	0027815474	238,000.00	0.000 %	NV	95.00	360	207,421.61	11/30/2020	41,484.32	41,484.32

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: 28-Dec-2020
11-Dec-2020 2:44:12 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	0027816171	255,000.00	0.000 %	CA	90.00	360	223,592.41	11/30/2020	44,718.48	44,718.48
Group 2	0027816303	78,000.00	0.000 %	MO	87.00	360	68,846.71	11/30/2020	13,769.34	13,769.34
Group 2	0027817226	325,000.00	0.000 %	CT	97.00	360	286,697.69	11/30/2020	57,339.54	57,339.54
Group 2	0027817433	455,000.00	0.000 %	NY	90.00	360	402,170.36	11/30/2020	80,434.07	80,434.07
Group 2	0027817645	129,000.00	0.000 %	TX	95.00	360	114,890.82	11/30/2020	22,978.16	22,978.16
Group 2	0027817700	169,000.00	0.000 %	MO	97.00	360	147,591.87	11/30/2020	29,518.37	29,518.37
Group 2	0027818038	206,000.00	0.000 %	CA	95.00	360	182,527.14	11/30/2020	36,505.43	36,505.43
Group 2	0027818668	338,000.00	0.000 %	NY	85.00	360	267,148.09	11/30/2020	53,429.62	53,429.62
Group 2	0027818677	311,000.00	0.000 %	NJ	90.00	360	273,266.39	11/30/2020	54,653.28	54,653.28
Group 2	0027819204	212,000.00	0.000 %	NJ	90.00	360	187,429.80	11/30/2020	37,485.96	37,485.96
Group 2	0027819334	417,000.00	0.000 %	TX	89.00	360	369,741.22	11/30/2020	73,948.24	73,948.24
Group 2	0027820141	329,000.00	0.000 %	NJ	90.00	360	289,699.22	11/30/2020	57,939.84	57,939.84
Group 2	0027820225	385,000.00	0.000 %	VA	90.00	360	323,395.01	11/30/2020	64,679.00	64,679.00
Group 2	0027820440	59,000.00	0.000 %	MN	95.00	360	42,629.18	11/30/2020	8,525.84	8,525.84
Group 2	0027820453	82,000.00	0.000 %	IN	97.00	360	73,012.73	11/30/2020	14,602.55	14,602.55
Group 2	0027820709	102,000.00	0.000 %	TX	95.00	360	90,081.15	11/30/2020	18,016.23	18,016.23
Group 2	0027820889	244,000.00	0.000 %	NY	95.00	360	215,171.48	11/30/2020	43,034.30	43,034.30
Group 2	0027821193	199,000.00	0.000 %	NM	95.00	360	174,463.68	11/30/2020	34,892.74	34,892.74
Group 2	0027821993	283,000.00	0.000 %	NJ	93.00	360	246,373.79	11/30/2020	49,274.76	49,274.76
Group 2	0027822271	266,000.00	0.000 %	MD	95.00	360	235,157.99	11/30/2020	47,031.60	47,031.60
Group 2	0027823741	228,000.00	0.000 %	TN	95.00	360	200,371.71	11/30/2020	40,074.34	40,074.34
Group 2	0027824063	214,000.00	0.000 %	OK	95.00	360	190,759.08	11/30/2020	38,151.82	38,151.82
Group 2	0027824438	441,000.00	0.000 %	VA	90.00	360	391,342.78	11/30/2020	78,268.56	78,268.56
Group 2	0027825301	116,000.00	0.000 %	OH	93.00	360	102,763.53	11/30/2020	20,552.71	20,552.71
Group 2	0027825483	313,000.00	0.000 %	TX	95.00	360	301,454.32	11/30/2020	60,290.86	60,290.86
Group 2	0027826545	280,000.00	0.000 %	PR	95.00	360	251,186.72	11/30/2020	50,237.34	50,237.34
Group 2	0027827446	184,000.00	0.000 %	TX	95.00	360	161,988.60	11/30/2020	32,397.72	32,397.72
Group 2	0027827837	89,000.00	0.000 %	MD	97.00	360	79,386.32	11/30/2020	15,877.26	15,877.26
Group 2	0027828689	242,000.00	0.000 %	MT	95.00	360	215,606.59	11/30/2020	43,121.32	43,121.32
Group 2	0027829282	72,000.00	0.000 %	MN	90.00	360	63,495.39	11/30/2020	12,699.08	12,699.08
Group 2	0027829283	43,000.00	0.000 %	OH	95.00	360	37,253.39	11/30/2020	7,450.68	7,450.68
Group 2	0027829430	74,000.00	0.000 %	IL	90.00	360	66,709.23	11/30/2020	13,341.85	13,341.85
Group 2	0027829947	86,000.00	0.000 %	TN	95.00	360	76,070.07	11/30/2020	15,214.01	15,214.01

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: 28-Dec-2020
11-Dec-2020 2:44:12 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	0027830496	200,000.00	0.000 %	CA	85.00	360	180,540.43	11/30/2020	36,108.09	36,108.09
Group 2	0027830519	218,000.00	0.000 %	MD	90.00	360	195,050.44	11/30/2020	39,010.09	39,010.09
Group 2	0027830833	116,000.00	0.000 %	IN	95.00	360	93,308.86	11/30/2020	18,661.77	18,661.77
Group 2	0027830913	190,000.00	0.000 %	TX	95.00	360	159,311.75	11/30/2020	31,862.35	31,862.35
Group 2	0027832063	233,000.00	0.000 %	WA	95.00	360	206,973.28	11/30/2020	41,394.66	41,394.66
Group 2	0027832079	258,000.00	0.000 %	MI	95.00	360	229,979.79	11/30/2020	45,995.96	45,995.96
Group 2	0027832461	334,000.00	0.000 %	NC	97.00	360	295,310.95	11/30/2020	59,062.19	59,062.19
Group 2	0027832674	175,000.00	0.000 %	UT	95.00	360	156,288.86	11/30/2020	31,257.77	31,257.77
Group 2	0027832694	417,000.00	0.000 %	NY	95.00	360	289,146.29	11/30/2020	57,829.26	57,829.26
Group 2	0027832879	252,000.00	0.000 %	FL	95.00	360	223,831.94	11/30/2020	44,766.39	44,766.39
Group 2	0027833918	342,000.00	0.000 %	FL	95.00	360	317,807.13	11/30/2020	63,561.43	63,561.43
Group 2	0027834081	294,000.00	0.000 %	NJ	90.00	360	263,126.65	11/30/2020	52,625.33	52,625.33
Group 2	0027834228	241,000.00	0.000 %	PR	89.00	360	214,402.05	11/30/2020	42,880.41	42,880.41
Group 2	0027834539	190,000.00	0.000 %	TX	95.00	360	191,695.57	11/30/2020	38,339.11	38,339.11
Group 2	0027834753	138,000.00	0.000 %	OH	95.00	360	123,306.57	11/30/2020	24,661.31	24,661.31
Group 2	0027834908	342,000.00	0.000 %	TX	95.00	360	304,991.15	11/30/2020	60,998.23	60,998.23
Group 2	0027834936	161,000.00	0.000 %	FL	95.00	360	144,109.91	11/30/2020	28,821.98	28,821.98
Group 2	0027834992	114,000.00	0.000 %	FL	95.00	360	101,854.72	11/30/2020	20,370.94	20,370.94
Group 2	0027835452	393,000.00	0.000 %	MD	90.00	360	348,866.05	11/30/2020	69,773.21	69,773.21
Group 2	0027836242	102,000.00	0.000 %	IL	89.00	360	90,183.81	11/30/2020	18,036.76	18,036.76
Group 2	0027836348	70,000.00	0.000 %	CA	90.00	360	58,394.30	11/30/2020	11,678.86	11,678.86
Group 2	0027836431	137,000.00	0.000 %	KS	95.00	360	121,273.56	11/30/2020	24,254.71	24,254.71
Group 2	0027836442	138,000.00	0.000 %	TX	95.00	360	122,934.49	11/30/2020	24,586.90	24,586.90
Group 2	0027836466	133,000.00	0.000 %	IL	95.00	360	118,420.86	11/30/2020	23,684.17	23,684.17
Group 2	0027836535	218,000.00	0.000 %	LA	95.00	360	194,229.27	11/30/2020	38,845.85	38,845.85
Group 2	0027837803	208,000.00	0.000 %	TX	88.00	360	189,637.49	11/30/2020	37,927.50	37,927.50
Group 2	0027838293	401,000.00	0.000 %	MA	90.00	360	357,275.22	11/30/2020	71,455.04	71,455.04
Group 2	0027838587	198,000.00	0.000 %	IL	90.00	360	176,222.89	11/30/2020	35,244.58	35,244.58
Group 2	0027838754	94,000.00	0.000 %	OH	85.00	360	83,753.17	11/30/2020	16,750.63	16,750.63
Group 2	0027838981	199,000.00	0.000 %	PA	95.00	360	177,473.58	11/30/2020	35,494.72	35,494.72
Group 2	0027839131	293,000.00	0.000 %	TX	85.00	360	260,317.61	11/30/2020	52,063.52	52,063.52
Group 2	0027839399	225,000.00	0.000 %	AZ	90.00	360	200,506.53	11/30/2020	40,101.31	40,101.31
Group 2	0027839687	204,000.00	0.000 %	FL	95.00	360	180,570.20	11/30/2020	36,114.04	36,114.04

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: 28-Dec-2020
11-Dec-2020 2:44:12 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	0027840777	151,000.00	0.000 %	OK	90.00	360	135,686.58	11/30/2020	27,137.32	27,137.32
Group 2	0027840807	156,000.00	0.000 %	TX	95.00	360	139,766.94	11/30/2020	27,953.39	27,953.39
Group 2	0027841985	361,000.00	0.000 %	MD	95.00	360	324,784.49	11/30/2020	64,956.90	64,956.90
Group 2	0027842923	142,000.00	0.000 %	MS	90.00	360	125,188.99	11/30/2020	25,037.80	25,037.80
Group 2	0027843965	176,000.00	0.000 %	FL	95.00	360	152,891.15	11/30/2020	30,578.23	30,578.23
Group 2	0027844333	230,000.00	0.000 %	FL	90.00	360	213,424.28	11/30/2020	42,684.86	42,684.86
Group 2	0027844870	106,000.00	0.000 %	OK	95.00	360	94,635.51	11/30/2020	18,927.10	18,927.10
Group 2	0027844970	275,000.00	0.000 %	TX	89.00	360	262,992.85	11/30/2020	52,598.57	52,598.57
Group 2	0027845113	333,000.00	0.000 %	CA	95.00	360	297,344.02	11/30/2020	59,468.80	59,468.80
Group 2	0027847040	212,000.00	0.000 %	CA	90.00	360	189,578.42	11/30/2020	37,915.68	37,915.68
Group 2	0027847248	348,000.00	0.000 %	NJ	93.00	360	310,761.34	11/30/2020	62,268.85	62,268.85
Group 2	0027847554	157,000.00	0.000 %	PA	95.00	360	138,983.36	11/30/2020	27,796.67	27,796.67
Group 2	0027848044	293,000.00	0.000 %	TX	95.00	360	261,573.53	11/30/2020	52,314.71	52,314.71
Group 2	0027848574	226,000.00	0.000 %	FL	90.00	360	190,036.09	11/30/2020	38,007.22	38,007.22
Group 2	0027848707	261,000.00	0.000 %	FL	95.00	360	234,446.13	11/30/2020	46,889.23	46,889.23
Group 2	0027848932	283,000.00	0.000 %	MI	90.00	360	253,037.69	11/30/2020	50,607.54	50,607.54
Group 2	0027849228	375,000.00	0.000 %	FL	90.00	360	336,793.89	11/30/2020	67,358.78	67,358.78
Group 2	0027849275	177,000.00	0.000 %	AZ	90.00	360	158,301.36	11/30/2020	31,660.27	31,660.27
Group 2	0027849850	145,000.00	0.000 %	PR	95.00	360	129,518.52	11/30/2020	26,787.16	26,787.16
Group 2	0027849984	185,000.00	0.000 %	FL	95.00	360	162,954.52	11/30/2020	32,974.98	32,974.98
Group 2	0027850086	317,000.00	0.000 %	ME	95.00	360	294,860.88	11/30/2020	58,972.18	58,972.18
Group 2	0027850685	224,000.00	0.000 %	OH	95.00	360	200,828.90	11/30/2020	40,165.78	40,165.78
Group 2	0027851068	222,000.00	0.000 %	WA	95.00	360	197,208.79	11/30/2020	39,441.76	39,441.76
Group 2	0027852033	230,000.00	0.000 %	PA	90.00	360	204,433.51	11/30/2020	40,886.70	40,886.70
Group 2	0027853175	323,000.00	0.000 %	FL	95.00	360	294,434.88	11/30/2020	58,886.98	58,886.98
Group 2	0027854268	194,000.00	0.000 %	TX	95.00	360	169,783.86	11/30/2020	33,956.77	33,956.77
Group 2	0027855072	189,000.00	0.000 %	PA	95.00	360	166,515.68	11/30/2020	33,303.14	33,303.14
Group 2	0027855114	281,000.00	0.000 %	FL	95.00	360	249,096.92	11/30/2020	49,819.38	49,819.38
Group 2	0027855452	90,000.00	0.000 %	WV	95.00	360	79,821.82	11/30/2020	15,964.36	15,964.36
Group 2	0027856325	179,000.00	0.000 %	OH	97.00	360	158,517.49	11/30/2020	31,703.50	31,703.50
Group 2	0027856328	233,000.00	0.000 %	TX	97.00	360	206,657.13	11/30/2020	41,331.43	41,331.43
Group 2	0027856507	105,000.00	0.000 %	TN	95.00	360	83,535.45	11/30/2020	16,707.09	16,707.09
Group 2	0027857355	92,000.00	0.000 %	TX	95.00	360	81,857.24	11/30/2020	16,371.45	16,371.45

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: 28-Dec-2020
 11-Dec-2020 2:44:13 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	0027857580	401,000.00	0.000 %	TN	90.00	360	353,232.51	11/30/2020	70,646.50	70,646.50
Group 2	0027857962	255,000.00	0.000 %	HI	92.00	360	223,927.78	11/30/2020	44,785.56	44,785.56
Group 2	0027858413	583,000.00	0.000 %	CA	85.00	360	511,938.16	11/30/2020	102,387.63	102,387.63
Group 2	0027858809	160,000.00	0.000 %	TX	95.00	360	141,844.67	11/30/2020	28,368.93	28,368.93
Group 2	0027859324	382,000.00	0.000 %	PR	95.00	360	336,934.59	11/30/2020	67,386.92	67,386.92
Group 2	0027860341	247,000.00	0.000 %	CA	95.00	360	219,333.43	11/30/2020	43,866.69	43,866.69
Group 2	0027860493	69,000.00	0.000 %	MI	95.00	360	61,137.31	11/30/2020	12,227.46	12,227.46
Group 2	0027861259	91,000.00	0.000 %	MI	90.00	360	80,476.10	11/30/2020	16,095.22	16,095.22
Group 2	0027861511	245,000.00	0.000 %	MT	90.00	360	211,562.34	11/30/2020	42,312.47	42,312.47
Group 2	0027862768	313,000.00	0.000 %	NM	95.00	360	277,600.26	11/30/2020	55,520.05	55,520.05
Group 2	0027864033	61,000.00	0.000 %	OH	95.00	360	53,986.56	11/30/2020	10,797.31	10,797.31
Group 2	0027864401	285,000.00	0.000 %	CA	95.00	360	235,748.76	11/30/2020	47,149.75	47,149.75
Group 2	0027865943	145,000.00	0.000 %	NC	95.00	360	128,807.89	11/30/2020	25,761.58	25,761.58
Group 2	0027866735	111,000.00	0.000 %	WI	90.00	360	99,085.54	11/30/2020	19,817.11	19,817.11
Group 2	0027868007	95,000.00	0.000 %	NC	85.00	360	84,067.93	11/30/2020	16,813.59	16,813.59
Group 2	0027868036	263,000.00	0.000 %	UT	93.00	360	233,638.04	11/30/2020	46,727.61	46,727.61
Group 2	0027868461	361,000.00	0.000 %	CA	95.00	360	319,695.14	11/30/2020	63,939.03	63,939.03
Group 2	0027868966	164,000.00	0.000 %	FL	95.00	360	134,525.20	11/30/2020	26,905.04	26,905.04
Group 2	0027869226	405,000.00	0.000 %	OH	95.00	360	360,420.27	11/30/2020	72,084.05	72,084.05
Group 2	0027870344	338,000.00	0.000 %	CA	89.00	360	300,380.39	11/30/2020	60,076.08	60,076.08
Group 2	0027871702	328,000.00	0.000 %	MD	95.00	360	292,315.60	11/30/2020	58,463.12	58,463.12
Group 2	0027871886	264,000.00	0.000 %	CA	90.00	360	235,206.17	11/30/2020	47,041.23	47,041.23
Group 2	0027872243	309,000.00	0.000 %	CA	95.00	360	273,793.21	11/30/2020	54,758.64	54,758.64
Group 2	0027872362	162,000.00	0.000 %	FL	95.00	360	143,624.02	11/30/2020	28,724.80	28,724.80
Group 2	0027874596	133,000.00	0.000 %	NJ	95.00	360	118,479.35	11/30/2020	23,695.87	23,695.87
Group 2	0027874620	285,000.00	0.000 %	CA	95.00	360	224,756.13	11/30/2020	44,951.23	44,951.23
Group 2	0027875497	280,000.00	0.000 %	NJ	95.00	360	244,971.33	11/30/2020	48,994.27	48,994.27
Group 2	0027875953	197,000.00	0.000 %	OK	95.00	360	152,281.48	11/30/2020	30,456.30	30,456.30
Group 2	0027875996	212,000.00	0.000 %	CA	90.00	360	189,180.73	11/30/2020	37,905.28	37,905.28
Group 2	0027876086	239,000.00	0.000 %	TX	95.00	360	209,797.23	11/30/2020	41,959.45	41,959.45
Group 2	0027879148	342,000.00	0.000 %	WV	95.00	360	306,204.92	11/30/2020	61,240.98	61,240.98
Group 2	0027879977	190,000.00	0.000 %	NY	95.00	360	168,866.64	11/30/2020	33,773.33	33,773.33
Group 2	0027882476	80,000.00	0.000 %	TX	95.00	360	71,678.48	11/30/2020	14,335.70	14,335.70

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 28-Dec-2020
 11-Dec-2020 2:44:13 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	0027882510	227,000.00	0.000 %	NJ	93.00	360	203,261.24	11/30/2020	40,652.25	40,652.25
Group 2	0027883121	84,000.00	0.000 %	IL	95.00	360	74,257.84	11/30/2020	14,851.57	14,851.57
Group 2	0027883197	70,000.00	0.000 %	WI	95.00	360	61,467.29	11/30/2020	12,293.46	12,293.46
Group 2	0027884245	130,000.00	0.000 %	IL	95.00	360	101,096.28	11/30/2020	20,169.26	20,169.26
Group 2	0027884546	164,000.00	0.000 %	FL	95.00	360	146,498.87	11/30/2020	29,299.77	29,299.77
Group 2	0027885018	219,000.00	0.000 %	WA	95.00	360	195,627.36	11/30/2020	39,125.47	39,125.47
Group 2	0027885426	174,000.00	0.000 %	TN	95.00	360	154,940.95	11/30/2020	30,988.19	30,988.19
Group 2	0027885444	295,000.00	0.000 %	WI	95.00	360	257,403.40	11/30/2020	51,480.68	51,480.68
Group 2	0027885456	183,000.00	0.000 %	AZ	95.00	360	163,325.40	11/30/2020	32,665.08	32,665.08
Group 2	0027886133	181,000.00	0.000 %	OH	95.00	360	159,587.50	11/30/2020	31,917.50	31,917.50
Group 2	0027886574	70,000.00	0.000 %	OH	95.00	360	60,265.55	11/30/2020	12,053.11	12,053.11
Group 2	0027886714	173,000.00	0.000 %	OH	95.00	360	157,215.95	11/30/2020	31,443.19	31,443.19
Group 2	0027887154	626,000.00	0.000 %	CA	90.00	360	558,635.38	11/30/2020	111,727.08	111,727.08

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



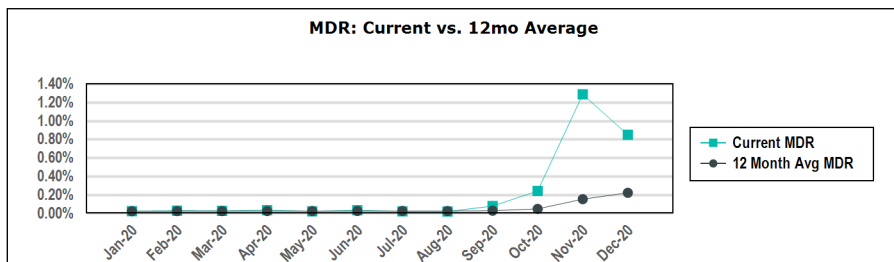
Distribution Date: 28-Dec-2020
11-Dec-2020 2:44:13 PM

Realized Loss Report - Collateral

Summary

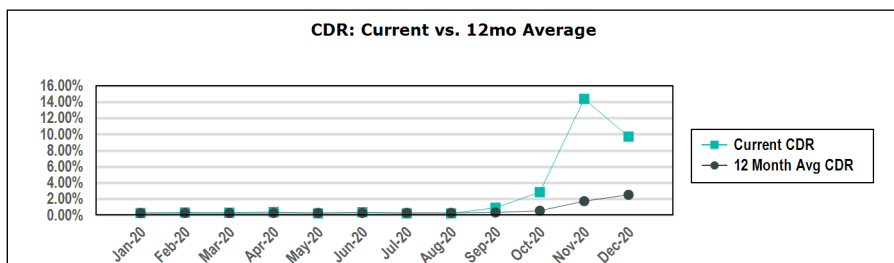
MDR

Current Month 0.851 %
3 Month Average 0.795 %
12 Month Average 0.223 %



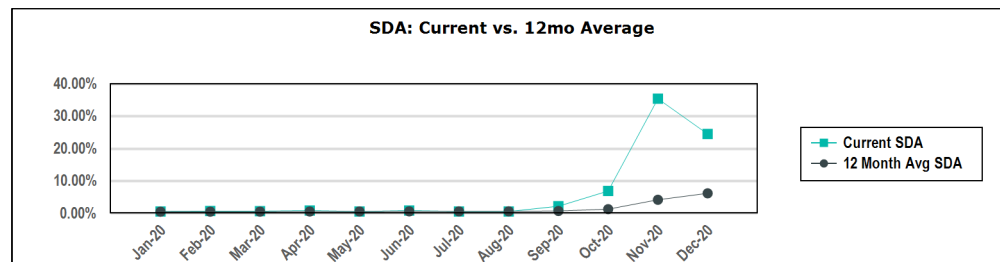
CDR

Current Month 9.750 %
3 Month Average 9.017 %
12 Month Average 2.549 %



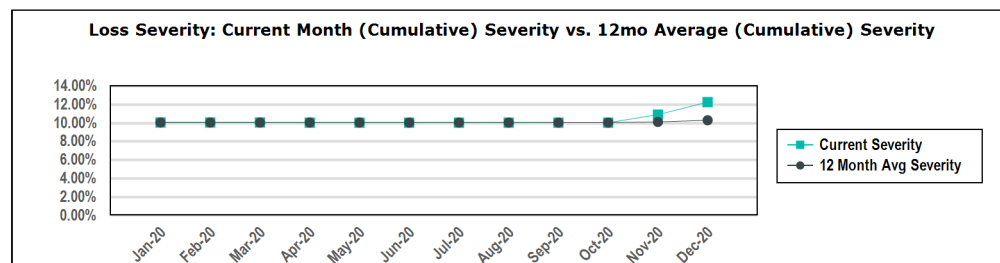
SDA

Current Month 24.565 %
3 Month Average 22.325 %
12 Month Average 6.228 %



Loss Severity

Current Month (Cumulative) 12.269 %
3 Month Average (Cumulative) 11.075 %
12 Month Average (Cumulative) 10.307 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 28-Dec-2020
11-Dec-2020 2:44:13 PM

Prepayment Rates

Summary

SMM

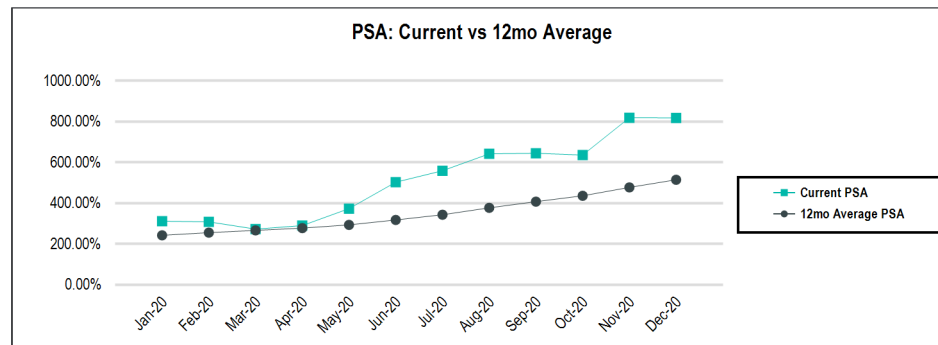
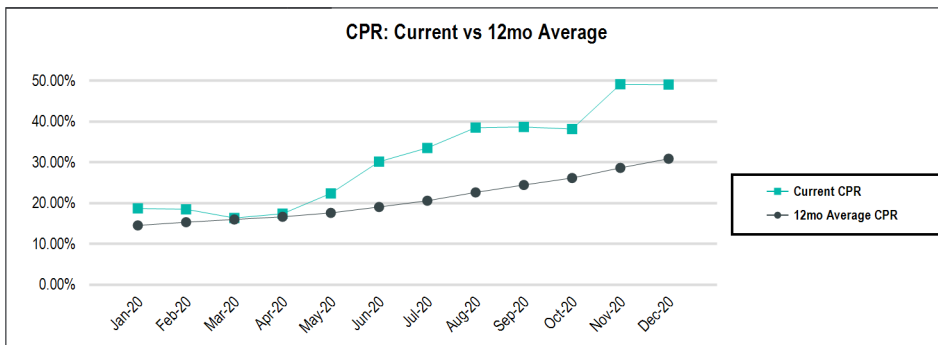
Current Month 5.471 %
3 Month Average 4.961 %
12 Month Average 3.143 %

CPR

Current Month 49.095 %
3 Month Average 45.481 %
12 Month Average 30.911 %

PSA

Current Month 818.248 %
3 Month Average 758.016 %
12 Month Average 515.189 %



Group 1

SMM

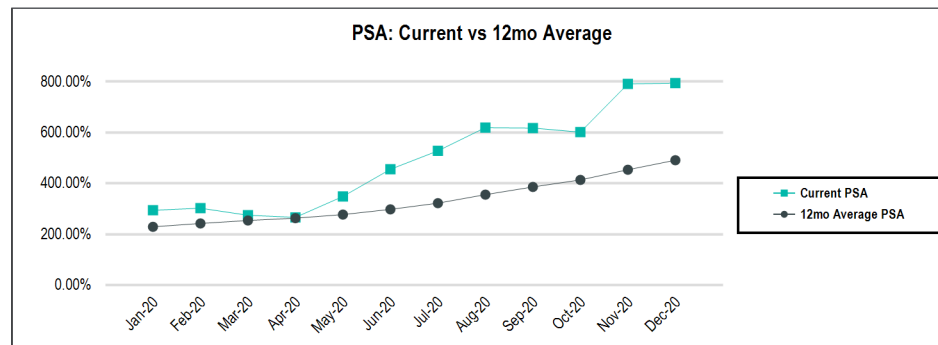
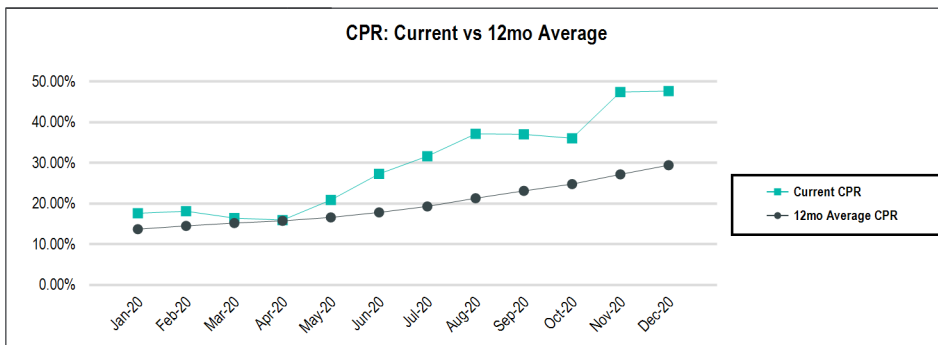
Current Month 5.255 %
3 Month Average 4.713 %
12 Month Average 2.966 %

CPR

Current Month 47.678 %
3 Month Average 43.740 %
12 Month Average 29.462 %

PSA

Current Month 794.632 %
3 Month Average 729.005 %
12 Month Average 491.039 %



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: 28-Dec-2020
11-Dec-2020 2:44:14 PM

Prepayment Rates

Group 2

SMM

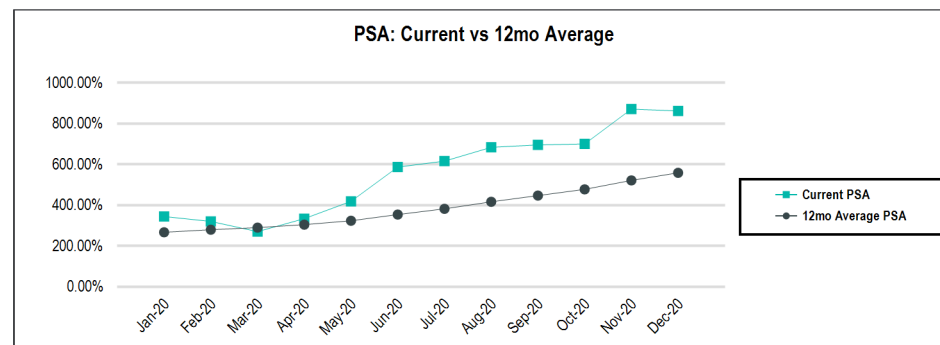
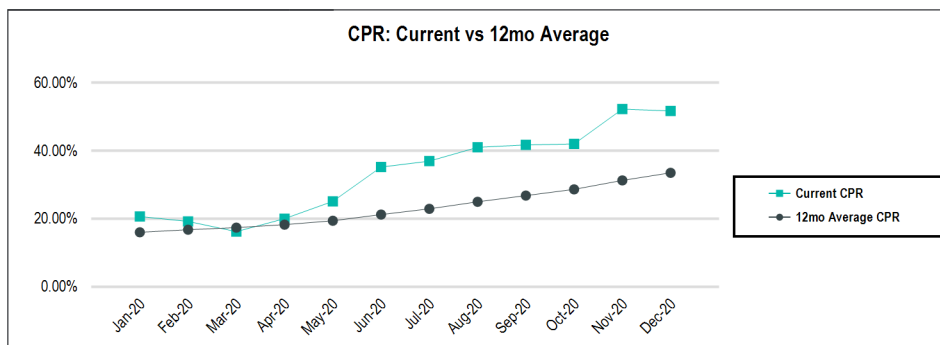
Current Month	5.891 %
3 Month Average	5.438 %
12 Month Average	3.478 %

CPR

Current Month	51.743 %
3 Month Average	48.688 %
12 Month Average	33.539 %

PSA

Current Month	862.387 %
3 Month Average	811.464 %
12 Month Average	558.976 %



Calculation Methodology:

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

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

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

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

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

Distribution Date: 28-Dec-2020
11-Dec-2020 2:44:14 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.

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

Distribution Date: 28-Dec-2020
11-Dec-2020 2:44:14 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.