

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-Mar-2021
10-Mar-2021 10:13:32 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H	NA	02/26/2021	0.00000 %	6,332,068,123.10	0.00	255,389,860.46	0.00	6,076,678,262.64	255,389,860.46	0.00
1M-1	30711XAW4	03/24/2021	1.26763 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	02/26/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAX2	03/24/2021	4.11763 %	208,298,832.77	667,098.07	10,493,867.18	0.00	197,804,965.59	11,160,965.25	0.00
1M-2H	NA	02/26/2021	0.00000 %	10,976,929.96	0.00	553,005.72	0.00	10,423,924.24	553,005.72	0.00
1B-H	NA	02/26/2021	0.00000 %	70,233,118.12	0.00	0.00	347,611.11	69,885,507.01	0.00	42,121,558.99
2A-H	NA	02/26/2021	0.00000 %	3,181,689,312.99	0.00	129,675,372.23	0.00	3,052,013,940.76	129,675,372.23	0.00
2M-1	30711XAY0	03/24/2021	1.31763 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	02/26/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAZ7	03/24/2021	4.11763 %	58,327,409.84	186,799.43	5,980,539.14	0.00	52,346,870.70	6,167,338.57	0.00
2M-2H	NA	02/26/2021	0.00000 %	3,073,212.58	0.00	315,108.59	0.00	2,758,103.99	315,108.59	0.00
2B-H	NA	02/26/2021	0.00000 %	100,645,977.84	0.00	0.00	118,294.92	100,527,682.92	0.00	35,531,085.08
Totals				9,965,312,917.20	853,897.50	402,407,753.32	465,906.03	9,562,439,257.85	403,261,650.82	77,652,644.07

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	26,951,700,321.00	6,332,068,123.10	13,863,056.15	241,526,804.30	0.00	0.00	255,389,860.46	6,076,678,262.64	0.22546549	255,389,860.46
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	208,298,832.77	602,103.98	9,891,763.19	0.00	0.00	10,493,867.18	197,804,965.59	0.31643731	10,493,867.18
1M-2H	32,941,514.00	10,976,929.96	31,729.67	521,276.04	0.00	0.00	553,005.72	10,423,924.24	0.31643731	553,005.72
1B-H	112,007,066.00	70,233,118.12	0.00	0.00	0.00	347,611.11	347,611.11	69,885,507.01	0.62393838	0.00
2A-H	16,284,533,874.00	3,181,689,312.99	6,653,733.49	123,021,638.75	0.00	0.00	129,675,372.23	3,052,013,940.76	0.18741795	129,675,372.23
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	58,327,409.84	321,919.64	5,658,619.50	0.00	0.00	5,980,539.14	52,346,870.70	0.15805215	5,980,539.14
2M-2H	17,450,595.00	3,073,212.58	16,961.62	298,146.97	0.00	0.00	315,108.59	2,758,103.99	0.15805215	315,108.59
2B-H	136,058,768.00	100,645,977.84	0.00	0.00	0.00	118,294.92	118,294.92	100,527,682.92	0.73885487	0.00
Totals	45,009,112,649.00	9,965,312,917.20	21,489,504.55	380,918,248.75	0.00	465,906.03	402,873,659.35	9,562,439,257.85	0.21245563	402,407,753.32

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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	234.94132272	0.51436666	8.96146816	0.00000000	0.00000000	9.47583482	225.46548790	0.22546549	9.47583482
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	333.22481646	0.96321225	15.82428922	0.00000000	0.00000000	16.78750149	316.43731497	0.31643731	16.78750149
1M-2H	32,941,514.00	333.22481656	0.96321226	15.82428907	0.00000000	0.00000000	16.78750163	316.43731493	0.31643731	16.78750163
1B-H	112,007,066.00	627.04185216	0.00000000	0.00000000	0.00000000	3.10347483	3.10347483	623.93837733	0.62393838	0.00000000
2A-H	16,284,533,874.00	195.38104914	0.40859220	7.55450784	0.00000000	0.00000000	7.96310003	187.41794910	0.18741795	7.96310003
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	176.10932923	0.97197959	17.08520380	0.00000000	0.00000000	18.05718339	158.05214583	0.15805215	18.05718339
2M-2H	17,450,595.00	176.10932922	0.97197947	17.08520369	0.00000000	0.00000000	18.05718315	158.05214607	0.15805215	18.05718315
2B-H	136,058,768.00	739.72430678	0.00000000	0.00000000	0.00000000	0.86943989	0.86943989	738.85486689	0.73885487	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	6,332,068,123.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,076,678,262.64
1M-1	N/A	N/A	1.26763 %	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	02/25/21 - 03/24/21	28	4.11763 %	208,298,832.77	667,098.07	0.00	0.00	0.00	0.00	667,098.07	0.00	197,804,965.59
1M-2H	N/A	N/A	0.00000 %	10,976,929.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,423,924.24
1B-H	N/A	N/A	0.00000 %	70,233,118.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	69,885,507.01
2A-H	N/A	N/A	0.00000 %	3,181,689,312.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,052,013,940.76
2M-1	N/A	N/A	1.31763 %	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	02/25/21 - 03/24/21	28	4.11763 %	58,327,409.84	186,799.43	0.00	0.00	0.00	0.00	186,799.43	0.00	52,346,870.70
2M-2H	N/A	N/A	0.00000 %	3,073,212.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,758,103.99
2B-H	N/A	N/A	0.00000 %	100,645,977.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	100,527,682.92
Totals					853,897.50	0.00	0.00	0.00	0.00	853,897.50	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	26,951,700,321.00	0.00000 %	234.94132272	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	225.46548790
1M-1	266,000,000.00	1.26763 %	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	4.11763 %	333.22481646	1.06718616	0.00000000	0.00000000	0.00000000	0.00000000	1.06718616	0.00000000	316.43731497
1M-2H	32,941,514.00	0.00000 %	333.22481656	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	316.43731493
1B-H	112,007,066.00	0.00000 %	627.04185216	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	623.93837733
2A-H	16,284,533,874.00	0.00000 %	195.38104914	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	187.41794910
2M-1	226,200,000.00	1.31763 %	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	4.11763 %	176.10932923	0.56400794	0.00000000	0.00000000	0.00000000	0.00000000	0.56400794	0.00000000	158.05214583
2M-2H	17,450,595.00	0.00000 %	176.10932922	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	158.05214607
2B-H	136,058,768.00	0.00000 %	739.72430678	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	738.85486689

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	17,813,376.51
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(465,906.03)
Total Deposits	17,347,470.48
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	17,328,303.82
Total Withdrawals (Pool Distribution Amount)	17,347,470.48
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	0.117630%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	266,784,344.46
Total Principal Reduction Cumulative	21,646,973,907.56
Scheduled Principal Current	14,496,889.81
Scheduled Principal Cumulative	1,869,178,719.05
Unscheduled Principal Current	251,939,843.54
Unscheduled Principal Cumulative	19,735,673,629.52
Senior Reduction Amount	255,389,860.46
Subordinate Reduction Amount	11,046,872.89
Calculated Recovery Principal Amount	13,775,332.76
Calculated Tranche Write-Down Amount	347,611.11
Calculated Tranche Write-Up Amount	0.00
Group 2	
Total Principal Reduction Current	136,089,314.89
Total Principal Reduction Cumulative	13,799,699,483.68
Scheduled Principal Current	6,992,614.75
Scheduled Principal Cumulative	1,053,590,509.66
Unscheduled Principal Current	128,978,405.22
Unscheduled Principal Cumulative	12,710,577,888.95
Senior Reduction Amount	129,675,372.23
Subordinate Reduction Amount	6,295,647.74
Calculated Recovery Principal Amount	6,064,046.85
Calculated Tranche Write-Down Amount	118,294.92
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	134659
Period Beginning Loan Count	43466
Period Reference Pool Removal Loan Count	1444
Period Ending Loan Count	42072

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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	6,354,792,660.27
Period PIF Loan Count Current	1374
PIF Loan Count Cumulative	90594
Period PIF Loan UPB Current	241,002,198.92
PIF Loan UPB Cumulative	18,736,012,498.40
Period Partial Prepayment Amount	(2,078,778.92)
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	70
D180 Credit Event Loan Count Cumulative	1881
D180 Credit Event Actual Balance Curr	14,125,632.85
D180 Credit Event Actual Balance Cum	348,833,436.70
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	103
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	15,521,976.41
Reversed Credit Event Loan Count Current	64
Reversed Credit Event Loan Count Cumulative	167
Reversed Credit Event Amount Current	12,387,577.13
Reversed Credit Event Amount Cumulative	33,265,842.02
Credit Event Amount Current	14,125,632.85
Credit Event Amount Cumulative	350,616,631.91
Total Active Modified Loan Count	249
Total Active Modified Loan UPB	40,404,288.14
Group 2	
At Issuance Loan Count	81476
Period Beginning Loan Count	21620
Period Reference Pool Removal Loan Count	730
Period Ending Loan Count	20914
UPB at Origination	17,407,819,000.00
UPB at Issuance	17,007,346,082.73
UPB Actual Current	3,207,646,599.05

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	696
PIF Loan Count Cumulative	59155
Period PIF Loan UPB Current	124,820,942.39
PIF Loan UPB Cumulative	12,267,777,676.98
Period Partial Prepayment Amount	(1,542,706.61)
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	34
D180 Credit Event Loan Count Cumulative	1335
D180 Credit Event Actual Balance Curr	6,190,433.94
D180 Credit Event Actual Balance Cum	259,254,104.67
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	29
Reversed Credit Event Loan Count Cumulative	103
Reversed Credit Event Amount Current	5,598,959.36
Reversed Credit Event Amount Cumulative	19,985,929.12
Credit Event Amount Current	6,190,433.94
Credit Event Amount Cumulative	262,692,157.91
Total Active Modified Loan Count	236
Total Active Modified Loan UPB	44,098,473.38
Structural Reporting	
Group 1	
Senior Percentage	95.627796%
Subordinate Percentage	4.372204%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 2%]	0.006207%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.252123%
Prior Cum Net Credit Event Percentage	1.245916%
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	95.153726%
Subordinate Percentage	4.846274%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.003478%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.544580%
Prior Cum Net Credit Event Percentage	1.541103%
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 %	4.370000 %	4.380000 %
1M-1	0.00	0.00	2.750000 %	4.370000 %	4.380000 %
1M-1H	0.00	0.00	2.750000 %	4.370000 %	4.380000 %
1M-2	0.00	0.00	0.400000 %	1.060000 %	1.100000 %
1M-2H	0.00	0.00	0.400000 %	1.060000 %	1.100000 %
1B-H	347,611.11	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.850000 %	4.850000 %
2M-1	0.00	0.00	2.850000 %	4.850000 %	4.850000 %
2M-1H	0.00	0.00	2.850000 %	4.850000 %	4.850000 %
2M-2	0.00	0.00	0.800000 %	3.010000 %	3.130000 %
2M-2H	0.00	0.00	0.800000 %	3.010000 %	3.130000 %
2B-H	118,294.92	0.00	0.000000 %	0.000000 %	0.000000 %

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

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	669	105,695,971.46	1.062141 %	1.105324 %
60 Days	232	38,517,138.25	0.368336 %	0.402796 %
90 Days	167	27,689,041.94	0.265138 %	0.289560 %
120 Days	145	24,028,547.39	0.230210 %	0.251281 %
150 Days	139	24,192,947.04	0.220684 %	0.253000 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1352	220,123,646.08	2.146509 %	2.301961 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	409	63,499,517.04	0.972143 %	0.999238 %
60 Days	146	24,329,716.67	0.347024 %	0.382856 %
90 Days	93	15,869,712.01	0.221050 %	0.249728 %
120 Days	96	16,448,642.55	0.228180 %	0.258838 %
150 Days	74	12,828,699.90	0.175889 %	0.201874 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	818	132,976,288.17	1.944286 %	2.092535 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	260	42,196,454.42	1.243186 %	1.315496 %
60 Days	86	14,187,421.58	0.411208 %	0.442300 %
90 Days	74	11,819,329.93	0.353830 %	0.368474 %
120 Days	49	7,579,904.84	0.234293 %	0.236307 %
150 Days	65	11,364,247.14	0.310797 %	0.354286 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	534	87,147,357.91	2.553314 %	2.716863 %

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Realized Loss Detail Report - Loans with Losses during Current Period

Group	Inactive				Active				Totals			
	# 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	84	16,438,900.98	2,361,935.10	0.037 %	50	10,354,419.78	(2,014,323.99)	(0.032 %)	134	26,793,320.76	347,611.11	0.005 %
Group 2	39	7,146,455.71	1,045,194.87	0.033 %	24	4,763,483.04	(926,899.95)	(0.029 %)	63	11,909,938.75	118,294.92	0.004 %
Total	123	23,585,356.69	3,407,129.97	0.036 %	74	15,117,902.82	(2,941,223.94)	(0.031 %)	197	38,703,259.51	465,906.03	0.005 %

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

Group	Loan Number	Original Securitiz 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	0027474904	117,000.00	0.000 %	LA	74.00	360	102,565.91	02/28/2021	20,513.18	20,513.18
Group 1	0027475073	125,000.00	0.000 %	TN	72.00	360	109,932.64	02/28/2021	21,986.53	21,986.53
Group 1	0027476091	115,000.00	4.375 %	WA	68.00	360	94,258.18	Active	(18,230.62)	0.00
Group 1	0027478773	200,000.00	4.500 %	FL	69.00	360	144,203.88	Active	(29,669.59)	0.00
Group 1	0027479544	296,000.00	4.500 %	NY	80.00	360	266,476.66	Active	(51,973.98)	(25,986.99)
Group 1	0027479567	270,000.00	4.500 %	NY	63.00	360	236,881.33	Active	(45,125.03)	(3,948.26)
Group 1	0027480654	252,000.00	0.000 %	CA	80.00	360	211,439.33	02/28/2021	42,287.87	42,287.87
Group 1	0027482283	626,000.00	0.000 %	CA	74.00	360	547,100.46	02/28/2021	109,420.09	109,420.09
Group 1	0027483037	196,000.00	0.000 %	WA	80.00	360	170,328.15	02/28/2021	34,065.63	34,065.63
Group 1	0027484947	180,000.00	0.000 %	CO	70.00	360	162,799.77	02/28/2021	32,559.95	32,559.95
Group 1	0027486515	66,000.00	0.000 %	OK	69.00	360	57,274.27	02/28/2021	11,454.85	11,454.85
Group 1	0027486737	249,000.00	0.000 %	AL	80.00	360	217,324.11	02/28/2021	43,464.82	43,464.82
Group 1	0027487503	202,000.00	0.000 %	IL	75.00	360	172,545.44	02/28/2021	34,509.09	34,509.09
Group 1	0027488025	134,000.00	4.875 %	NY	75.00	360	124,778.55	Active	(23,643.74)	(2,068.73)
Group 1	0027490760	102,000.00	0.000 %	AL	80.00	360	89,676.17	02/28/2021	17,935.23	17,935.23
Group 1	0027490987	360,000.00	0.000 %	NY	80.00	360	314,011.75	02/28/2021	62,802.35	62,802.35
Group 1	0027492914	172,000.00	4.875 %	NJ	80.00	360	160,559.29	Active	(30,693.77)	(15,346.88)
Group 1	0027493446	136,000.00	0.000 %	TX	80.00	360	116,819.50	02/28/2021	23,363.90	23,363.90
Group 1	0027494649	91,000.00	4.875 %	NE	80.00	360	79,806.02	Active	(16,266.95)	(8,133.48)
Group 1	0027495423	533,000.00	0.000 %	NY	80.00	360	471,632.14	02/28/2021	94,326.43	94,326.43

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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	0027500005	120,000.00	0.000 %	AZ	71.00	360	113,911.05	08/31/2020	(22,782.21)	(11,391.11)
Group 1	0027500407	150,000.00	4.250 %	NV	69.00	360	129,823.29	Active	(26,510.21)	(13,255.10)
Group 1	0027501033	276,000.00	0.000 %	MD	80.00	360	257,940.94	02/28/2021	51,588.19	51,588.19
Group 1	0027501083	222,000.00	5.125 %	NJ	75.00	360	212,137.74	Active	(39,933.18)	(19,966.59)
Group 1	0027501431	163,000.00	%	MA	80.00	360	147,702.91	10/31/2020	(29,540.58)	(14,770.29)
Group 1	0027502230	217,000.00	0.000 %	WA	66.00	360	193,742.30	02/28/2021	38,748.46	38,748.46
Group 1	0027502648	174,000.00	4.375 %	FL	80.00	360	152,384.85	Active	(31,206.42)	(15,603.21)
Group 1	0027503732	391,000.00	4.750 %	CO	75.00	360	354,210.83	Active	(69,449.19)	(34,724.59)
Group 1	0027505790	144,000.00	0.000 %	GA	80.00	360	128,584.08	02/28/2021	25,716.82	25,716.82
Group 1	0027507251	324,000.00	0.000 %	GA	67.00	360	284,012.04	02/28/2021	56,802.41	56,802.41
Group 1	0027507419	142,000.00	%	IL	70.00	360	124,969.38	10/31/2020	(24,993.88)	(12,496.94)
Group 1	0027508386	375,000.00	0.000 %	NY	75.00	360	335,196.06	02/28/2021	67,039.21	67,039.21
Group 1	0027508598	186,000.00	4.625 %	CO	80.00	360	170,017.70	Active	(33,023.81)	(2,889.44)
Group 1	0027509668	70,000.00	4.625 %	PR	70.00	360	63,725.41	Active	(12,460.18)	(1,090.21)
Group 1	0027509716	300,000.00	0.000 %	UT	63.00	360	266,022.01	02/28/2021	53,204.40	53,204.40
Group 1	0027510151	106,000.00	0.000 %	MD	80.00	360	94,424.76	02/28/2021	18,884.95	18,884.95
Group 1	0027513043	176,000.00	0.000 %	PA	78.00	360	156,305.06	02/28/2021	31,261.01	31,261.01
Group 1	0027513838	247,000.00	0.000 %	MD	80.00	360	219,164.59	02/28/2021	43,832.92	43,832.92
Group 1	0027513907	314,000.00	0.000 %	AZ	80.00	360	282,774.61	11/30/2020	(56,554.92)	(4,948.32)
Group 1	0027514325	207,000.00	5.125 %	NC	80.00	360	187,688.62	Active	(36,701.99)	(18,350.99)
Group 1	0027517803	417,000.00	4.750 %	UT	78.00	360	384,033.78	Active	(74,258.35)	0.00
Group 1	0027520397	88,000.00	0.000 %	GA	80.00	360	76,681.36	02/28/2021	15,336.27	15,336.27
Group 1	0027521274	144,000.00	5.125 %	OH	75.00	360	131,155.20	Active	(25,636.14)	(2,243.06)
Group 1	0027521540	230,000.00	0.000 %	CA	80.00	360	204,702.71	02/28/2021	40,940.54	40,940.54
Group 1	0027521676	551,000.00	4.750 %	CA	80.00	360	507,914.54	Active	(98,527.24)	(8,620.73)
Group 1	0027522486	92,000.00	0.000 %	CA	80.00	360	81,868.82	11/30/2020	(16,373.76)	(1,432.63)
Group 1	0027523004	293,000.00	4.250 %	TX	80.00	360	252,861.55	Active	(51,431.15)	(4,500.01)
Group 1	0027523972	332,000.00	0.000 %	CA	80.00	360	290,818.47	02/28/2021	58,163.69	58,163.69
Group 1	0027524881	476,000.00	0.000 %	CA	80.00	360	414,270.26	02/28/2021	82,854.05	82,854.05
Group 1	0027527937	213,000.00	0.000 %	TX	79.00	360	186,436.39	02/28/2021	37,287.28	37,287.28
Group 1	0027529951	285,000.00	0.000 %	WA	75.00	360	251,720.67	02/28/2021	50,344.13	50,344.13
Group 1	0027530026	130,000.00	0.000 %	WA	79.00	360	114,062.63	02/28/2021	22,812.53	22,812.53
Group 1	0027530212	40,000.00	%	IL	80.00	360	35,347.71	10/31/2020	(7,069.54)	(3,534.77)

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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	0027531940	400,000.00	4.625 %	NY	76.00	360	376,452.01	Active	(70,926.92)	(6,205.81)
Group 1	0027532837	223,000.00	4.625 %	CA	80.00	360	202,238.84	Active	(39,311.65)	(3,439.61)
Group 1	0027534232	416,000.00	0.000 %	NJ	75.00	360	343,471.99	02/28/2021	68,694.40	68,694.40
Group 1	0027535626	337,000.00	0.000 %	NY	80.00	360	285,401.45	02/28/2021	57,080.29	57,080.29
Group 1	0027536353	97,000.00	0.000 %	PR	80.00	360	84,618.87	02/28/2021	16,923.77	16,923.77
Group 1	0027537277	190,000.00	4.500 %	CA	80.00	360	151,442.77	Active	(30,912.24)	0.00
Group 1	0027538303	162,000.00	0.000 %	IL	75.00	360	144,368.87	11/30/2020	(28,873.77)	(2,526.33)
Group 1	0027539021	49,000.00	5.000 %	TN	61.00	360	45,586.43	Active	(8,736.34)	(4,368.17)
Group 1	0027540008	215,000.00	0.000 %	MI	69.00	360	175,593.31	02/28/2021	35,118.66	35,118.66
Group 1	0027540344	210,000.00	0.000 %	NJ	65.00	360	185,038.36	02/28/2021	37,007.67	37,007.67
Group 1	0027542629	70,000.00	5.125 %	TN	70.00	360	64,633.19	Active	(12,560.13)	(6,280.07)
Group 1	0027542843	55,000.00	0.000 %	IN	75.00	360	46,118.52	02/28/2021	9,223.70	9,223.70
Group 1	0027543429	102,000.00	0.000 %	MA	63.00	360	89,521.16	02/28/2021	17,904.23	17,904.23
Group 1	0027543536	406,000.00	4.875 %	CA	63.00	360	360,928.51	Active	(70,342.79)	(35,171.40)
Group 1	0027544346	225,000.00	0.000 %	CA	75.00	360	197,161.85	02/28/2021	39,432.37	39,432.37
Group 1	0027545496	378,000.00	0.000 %	CA	80.00	360	334,177.37	02/28/2021	66,835.47	66,835.47
Group 1	0027545560	196,000.00	4.990 %	MS	79.00	360	180,473.68	Active	(34,908.36)	(3,054.34)
Group 1	0027546041	254,000.00	0.000 %	NY	80.00	360	226,818.35	02/28/2021	45,363.67	45,363.67
Group 1	0027546537	122,000.00	0.000 %	FL	75.00	360	99,311.76	02/28/2021	19,862.35	19,862.35
Group 1	0027547419	124,000.00	0.000 %	GA	80.00	360	109,987.90	02/28/2021	21,997.58	21,997.58
Group 1	0027548520	300,000.00	0.000 %	NY	80.00	360	260,963.96	02/28/2021	52,192.79	52,192.79
Group 1	0027548688	337,000.00	0.000 %	CA	77.00	360	296,118.67	02/28/2021	59,223.73	59,223.73
Group 1	0027549415	55,000.00	0.000 %	MN	80.00	360	47,516.68	02/28/2021	9,503.34	9,503.34
Group 1	0027550160	206,000.00	5.125 %	AR	80.00	360	187,039.01	Active	(36,621.71)	(18,310.85)
Group 1	0027550901	212,000.00	0.000 %	LA	80.00	360	188,735.55	02/28/2021	37,747.11	37,747.11
Group 1	0027550972	52,000.00	0.000 %	PA	80.00	360	46,255.08	02/28/2021	9,285.37	9,285.37
Group 1	0027551576	191,000.00	0.000 %	NJ	75.00	360	169,978.87	02/28/2021	33,995.77	33,995.77
Group 1	0027552076	96,000.00	0.000 %	CA	80.00	360	85,353.91	02/28/2021	17,070.78	17,070.78
Group 1	0027552687	625,000.00	4.500 %	CA	71.00	360	570,371.69	Active	(110,991.31)	(9,711.29)
Group 1	0027552724	122,000.00	0.000 %	UT	80.00	360	113,629.64	05/31/2020	(22,725.93)	(11,362.97)
Group 1	0027553133	196,000.00	5.250 %	NJ	80.00	360	184,272.76	Active	(35,393.52)	(17,696.76)
Group 1	0027555135	73,000.00	0.000 %	RI	75.00	360	64,936.07	11/30/2020	(12,987.21)	(1,136.32)
Group 1	0027555605	225,000.00	0.000 %	CA	75.00	360	197,129.84	02/28/2021	39,425.97	39,425.97

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Group 1	0027558190	214,000.00	0.000 %	LA	74.00	360	192,304.70	02/28/2021	38,460.94	38,460.94
Group 1	0027564235	139,000.00	0.000 %	FL	75.00	360	131,932.20	02/28/2021	26,386.44	26,386.44
Group 1	0027564899	526,000.00	5.000 %	NY	80.00	360	488,251.80	Active	(94,825.05)	(47,412.53)
Group 1	0027565767	214,000.00	5.000 %	CT	80.00	360	196,452.80	Active	(39,505.79)	(3,456.59)
Group 1	0027566256	189,000.00	0.000 %	MN	72.00	360	168,666.76	02/28/2021	33,733.35	33,733.35
Group 1	0027566361	112,000.00	4.250 %	NY	80.00	360	101,674.06	Active	(19,834.29)	(9,917.14)
Group 1	0027567876	133,000.00	4.750 %	TX	70.00	360	122,348.81	Active	(23,277.43)	0.00
Group 1	0027568691	330,000.00	0.000 %	NY	75.00	360	293,547.60	02/28/2021	58,709.52	58,709.52
Group 1	0027569445	285,000.00	4.375 %	PA	70.00	360	260,067.80	Active	(50,538.33)	0.00
Group 1	0027569592	344,000.00	0.000 %	TX	75.00	360	309,352.32	09/30/2020	(61,870.46)	(30,935.23)
Group 1	0027569825	417,000.00	0.000 %	VA	70.00	360	345,595.87	02/28/2021	69,119.17	69,119.17
Group 1	0027570746	150,000.00	4.875 %	NJ	75.00	360	125,988.18	Active	(25,861.15)	(2,262.74)
Group 1	0027574741	626,000.00	0.000 %	CA	63.00	360	542,957.76	02/28/2021	108,591.55	108,591.55
Group 1	0027578025	319,000.00	4.750 %	NJ	80.00	360	301,865.00	Active	(57,349.01)	(28,674.50)
Group 1	0027582454	96,000.00	5.125 %	CA	80.00	360	85,175.33	Active	(16,640.11)	(8,320.06)
Group 1	0027583351	192,000.00	5.375 %	PA	80.00	360	179,396.86	Active	(34,436.19)	(3,013.02)
Group 1	0027584294	167,000.00	4.875 %	NY	78.00	360	156,058.10	Active	(29,929.43)	(14,964.72)
Group 1	0027586525	130,000.00	0.000 %	NH	80.00	360	115,103.78	11/30/2020	(23,020.76)	(2,014.23)
Group 1	0027586899	60,000.00	5.250 %	IN	75.00	360	56,264.73	Active	(10,704.24)	0.00
Group 1	0027587576	416,000.00	4.750 %	NJ	65.00	360	384,361.22	Active	(73,680.06)	(6,446.71)
Group 1	0027589621	253,000.00	0.000 %	MN	80.00	360	221,510.56	05/31/2020	(44,302.11)	(22,151.05)
Group 1	0027590364	394,000.00	0.000 %	NM	80.00	360	345,716.04	02/28/2021	69,143.21	69,143.21
Group 1	0027590592	168,000.00	5.125 %	IL	80.00	360	159,072.36	Active	(30,175.39)	(15,087.70)
Group 1	0027592993	196,000.00	4.500 %	MT	80.00	360	182,772.11	Active	(34,697.83)	(17,348.92)
Group 1	0027593561	166,000.00	0.000 %	TX	80.00	360	148,750.66	02/28/2021	29,750.13	29,750.13
Group 1	0027593995	124,000.00	0.000 %	CO	80.00	360	113,820.00	02/28/2021	22,764.00	22,764.00
Group 1	0027594559	134,000.00	0.000 %	MA	80.00	360	118,151.62	02/28/2021	23,630.32	23,630.32
Group 1	0027595162	280,000.00	0.000 %	TX	79.00	360	248,378.47	02/28/2021	49,675.69	49,675.69
Group 1	0027595771	229,000.00	0.000 %	AZ	70.00	360	202,157.30	02/28/2021	40,431.46	40,431.46
Group 1	0027596363	204,000.00	0.000 %	OH	80.00	360	178,430.76	02/28/2021	35,686.15	35,686.15
Group 1	0027597068	133,000.00	0.000 %	NV	80.00	360	115,404.71	02/28/2021	23,080.94	23,080.94
Group 1	0027597723	161,000.00	4.500 %	PA	65.00	360	151,068.10	Active	(28,636.01)	(2,505.53)
Group 1	0027598885	440,000.00	0.000 %	HI	77.00	360	392,445.45	12/31/2020	(78,489.09)	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 25-Mar-2021
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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0027599763	296,000.00	0.000 %	CO	80.00	360	261,919.59	02/28/2021	52,383.92	52,383.92
Group 1	0027601146	128,000.00	0.000 %	TX	75.00	360	111,126.45	02/28/2021	22,225.29	22,225.29
Group 1	0027601212	209,000.00	0.000 %	TX	65.00	360	182,957.33	02/28/2021	37,094.91	37,094.91
Group 1	0027601910	158,000.00	0.000 %	IN	75.00	360	141,012.67	02/28/2021	28,202.53	28,202.53
Group 1	0027604620	175,000.00	0.000 %	MI	80.00	360	146,697.21	02/28/2021	29,339.44	29,339.44
Group 1	0027606141	359,000.00	4.875 %	FL	78.00	360	323,339.70	Active	(62,771.05)	(5,492.21)
Group 1	0027606772	330,000.00	4.750 %	CA	71.00	360	303,063.79	Active	(58,987.58)	(29,493.79)
Group 1	0027607045	300,000.00	0.000 %	TX	74.00	360	265,720.43	02/28/2021	53,144.09	53,144.09
Group 1	0027607594	284,000.00	4.500 %	CA	76.00	360	259,549.23	Active	(49,929.66)	(24,964.83)
Group 1	0027607893	267,000.00	4.375 %	MO	77.00	360	238,644.67	Active	(46,847.39)	(4,098.95)
Group 1	0027608226	208,000.00	0.000 %	PA	80.00	360	180,888.32	02/28/2021	36,177.66	36,177.66
Group 1	0027608700	182,000.00	4.750 %	WI	80.00	360	167,483.67	Active	(34,050.55)	(2,979.29)
Group 1	0027609310	66,000.00	5.250 %	PR	75.00	360	62,183.07	Active	(12,010.29)	(6,005.14)
Group 1	0027609400	187,000.00	%	MN	71.00	360	168,035.94	10/31/2020	(33,607.19)	(16,803.60)
Group 1	0027609475	80,000.00	4.125 %	PR	70.00	360	72,982.08	Active	(14,190.65)	(7,095.33)
Group 2	0027807821	374,000.00	0.000 %	MD	90.00	360	309,715.39	11/30/2020	(61,943.08)	0.00
Group 2	0027808254	247,000.00	5.375 %	AZ	85.00	360	227,361.59	Active	(44,311.60)	(5,315.64)
Group 2	0027808296	117,000.00	4.375 %	TX	86.00	360	105,242.60	Active	(20,486.98)	(2,457.63)
Group 2	0027811604	455,000.00	4.500 %	VA	90.00	360	383,895.05	Active	(74,361.95)	0.00
Group 2	0027812123	228,000.00	4.375 %	TN	95.00	360	210,765.47	Active	(40,122.07)	0.00
Group 2	0027812818	177,000.00	4.500 %	OK	90.00	360	161,234.09	Active	(31,371.29)	(3,763.32)
Group 2	0027814782	162,000.00	0.000 %	FL	95.00	360	139,564.37	02/28/2021	28,435.09	28,435.09
Group 2	0027815320	165,000.00	0.000 %	NC	90.00	360	145,767.50	02/28/2021	29,153.50	29,153.50
Group 2	0027817350	321,000.00	0.000 %	CA	85.00	360	284,106.45	02/28/2021	56,821.29	56,821.29
Group 2	0027820440	59,000.00	4.500 %	MN	95.00	360	44,449.98	Active	(8,525.84)	0.00
Group 2	0027823550	55,000.00	0.000 %	PA	97.00	360	48,945.81	02/28/2021	9,789.16	9,789.16
Group 2	0027824884	109,000.00	0.000 %	NC	85.00	360	96,395.57	02/28/2021	19,279.11	19,279.11
Group 2	0027825940	105,000.00	%	IN	95.00	360	94,023.13	10/31/2020	(18,804.63)	(2,255.82)
Group 2	0027826733	279,000.00	0.000 %	AL	95.00	360	245,591.52	02/28/2021	49,118.30	49,118.30
Group 2	0027827833	97,000.00	0.000 %	WV	85.00	360	85,083.20	02/28/2021	17,016.64	17,016.64
Group 2	0027829423	76,000.00	5.375 %	FL	95.00	360	72,751.49	Active	(13,667.63)	(1,639.58)
Group 2	0027829870	162,000.00	0.000 %	IL	95.00	360	142,451.91	02/28/2021	28,490.38	28,490.38
Group 2	0027830424	245,000.00	0.000 %	MD	82.00	360	217,587.06	02/28/2021	43,517.41	43,517.41

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Distribution Date: 25-Mar-2021
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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0027831021	303,000.00	4.750 %	CT	88.00	360	278,058.66	Active	(53,921.87)	0.00
Group 2	0027831347	216,000.00	4.375 %	CA	90.00	360	191,143.33	Active	(38,893.13)	0.00
Group 2	0027831531	177,000.00	0.000 %	PA	95.00	360	153,279.26	02/28/2021	30,655.85	30,655.85
Group 2	0027832694	417,000.00	4.375 %	NY	95.00	360	279,759.68	Active	(57,829.26)	0.00
Group 2	0027832890	192,000.00	4.625 %	TX	95.00	360	163,633.99	Active	(31,946.91)	0.00
Group 2	0027834992	114,000.00	5.000 %	FL	95.00	360	104,421.89	Active	(20,370.94)	0.00
Group 2	0027836442	138,000.00	4.875 %	TX	95.00	360	125,937.42	Active	(24,586.90)	0.00
Group 2	0027838089	116,000.00	0.000 %	MI	85.00	360	91,172.03	02/28/2021	18,234.41	18,234.41
Group 2	0027838587	198,000.00	4.625 %	IL	90.00	360	182,656.66	Active	(35,244.58)	0.00
Group 2	0027838649	417,000.00	0.000 %	NY	88.00	360	369,877.79	02/28/2021	73,975.56	73,975.56
Group 2	0027840084	93,000.00	0.000 %	NC	90.00	360	82,355.04	02/28/2021	16,471.01	16,471.01
Group 2	0027841590	135,000.00	4.750 %	NY	85.00	360	122,004.27	Active	(24,617.64)	(2,953.15)
Group 2	0027842036	414,000.00	4.625 %	TX	95.00	360	447,023.92	Active	(83,252.39)	(41,626.20)
Group 2	0027844978	219,000.00	4.875 %	AL	95.00	360	202,391.71	Active	(39,284.84)	(19,642.42)
Group 2	0027848148	133,000.00	0.000 %	OK	95.00	360	117,500.75	02/28/2021	23,500.15	23,500.15
Group 2	0027852642	273,000.00	4.500 %	PA	97.00	360	236,346.17	Active	(48,319.32)	(5,796.41)
Group 2	0027852731	417,000.00	0.000 %	CT	95.00	360	365,489.83	02/28/2021	73,097.97	73,097.97
Group 2	0027853930	232,000.00	0.000 %	LA	95.00	360	194,661.33	02/28/2021	39,717.96	39,717.96
Group 2	0027854913	392,000.00	0.000 %	NY	89.00	360	344,178.93	02/28/2021	68,835.79	68,835.79
Group 2	0027855072	189,000.00	0.000 %	PA	95.00	360	166,515.68	11/30/2020	(33,303.14)	0.00
Group 2	0027856211	168,000.00	0.000 %	IL	94.00	360	147,443.92	02/28/2021	29,488.78	29,488.78
Group 2	0027858590	189,000.00	0.000 %	PR	97.00	360	166,327.00	02/28/2021	33,265.40	33,265.40
Group 2	0027859597	132,000.00	4.625 %	GA	97.00	360	118,299.52	Active	(22,846.40)	(2,740.67)
Group 2	0027861458	316,000.00	4.375 %	NV	90.00	360	293,166.45	Active	(55,844.07)	(6,699.08)
Group 2	0027864233	259,000.00	0.000 %	TX	95.00	360	228,758.31	02/28/2021	45,751.66	45,751.66
Group 2	0027864828	364,000.00	0.000 %	AL	89.00	360	315,128.63	02/28/2021	63,025.73	63,025.73
Group 2	0027865288	175,000.00	5.000 %	MT	95.00	360	162,000.96	Active	(31,373.51)	(15,686.76)
Group 2	0027865520	345,000.00	4.500 %	NY	90.00	360	311,947.81	Active	(60,973.66)	0.00
Group 2	0027866485	219,000.00	0.000 %	LA	95.00	360	188,402.73	02/28/2021	37,680.55	37,680.55
Group 2	0027867864	195,000.00	0.000 %	KS	95.00	360	172,294.71	02/28/2021	34,458.94	34,458.94
Group 2	0027868874	91,000.00	0.000 %	UT	85.00	360	80,246.11	02/28/2021	16,049.22	16,049.22
Group 2	0027869314	247,000.00	0.000 %	NY	95.00	360	206,622.57	02/28/2021	41,324.51	41,324.51
Group 2	0027875025	344,000.00	0.000 %	WA	95.00	360	302,023.79	02/28/2021	60,404.76	60,404.76

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Distribution Date: 25-Mar-2021
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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0027875497	280,000.00	4.625 %	NJ	95.00	360	257,577.57	Active	(48,994.27)	0.00
Group 2	0027875996	212,000.00	0.000 %	CA	90.00	360	189,180.73	11/30/2020	(37,905.28)	0.00
Group 2	0027876752	233,000.00	%	IL	95.00	360	204,679.01	10/31/2020	(40,935.80)	(4,910.68)
Group 2	0027878342	52,000.00	0.000 %	MN	95.00	360	45,511.30	02/28/2021	9,102.26	9,102.26
Group 2	0027879071	88,000.00	4.525 %	OH	95.00	360	81,412.76	Active	(15,752.90)	(1,889.72)
Group 2	0027880094	190,000.00	0.000 %	CO	93.00	360	168,756.34	02/28/2021	33,751.27	33,751.27
Group 2	0027883041	200,000.00	0.000 %	WI	95.00	360	173,394.28	02/28/2021	34,678.86	34,678.86
Group 2	0027883177	116,000.00	0.000 %	NC	95.00	360	103,104.13	02/28/2021	20,620.83	20,620.83
Group 2	0027884087	99,000.00	0.000 %	MS	90.00	360	88,351.49	02/28/2021	17,670.30	17,670.30
Group 2	0027885019	318,000.00	0.000 %	MA	95.00	360	292,584.74	02/28/2021	58,516.95	58,516.95
Group 2	0027885730	171,000.00	0.000 %	TX	95.00	360	153,075.28	02/28/2021	30,615.06	30,615.06
Group 2	0027887828	261,000.00	0.000 %	MA	90.00	360	226,308.09	02/28/2021	45,572.14	45,572.14

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities

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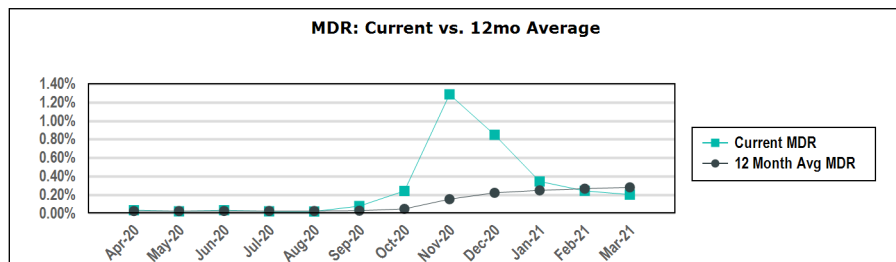
Distribution Date: 25-Mar-2021
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Realized Loss Report - Collateral

Summary

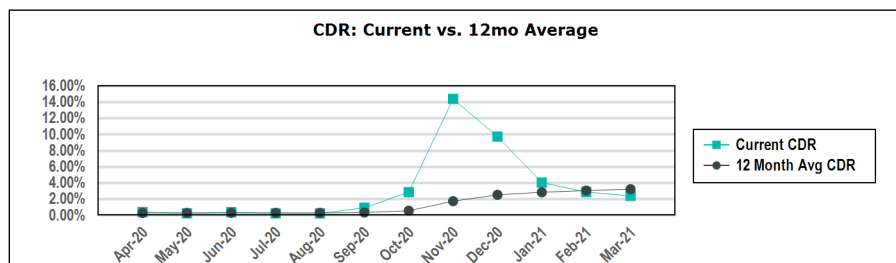
MDR

Current Month 0.204 %
3 Month Average 0.265 %
12 Month Average 0.283 %



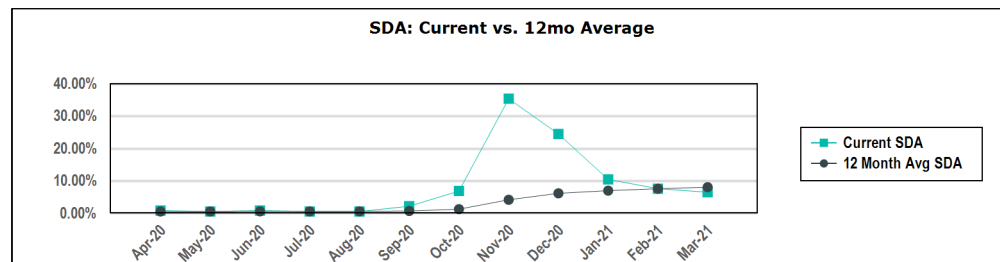
CDR

Current Month 2.418 %
3 Month Average 3.131 %
12 Month Average 3.250 %



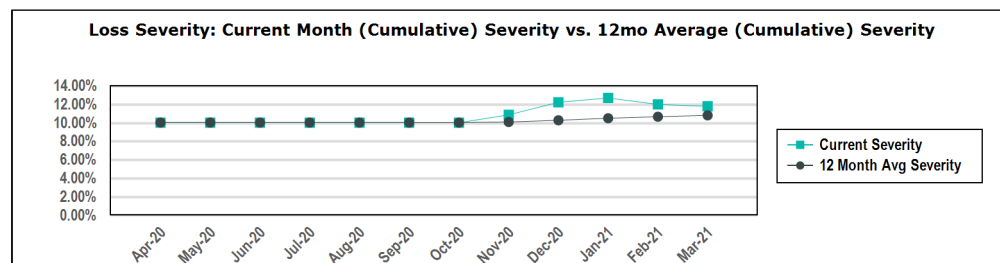
SDA

Current Month 6.562 %
3 Month Average 8.250 %
12 Month Average 8.124 %



Loss Severity

Current Month (Cumulative) 11.812 %
3 Month Average (Cumulative) 12.185 %
12 Month Average (Cumulative) 10.836 %



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

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Prepayment Rates

Summary

SMM

Current Month	3.835 %
3 Month Average	4.244 %
12 Month Average	3.797 %

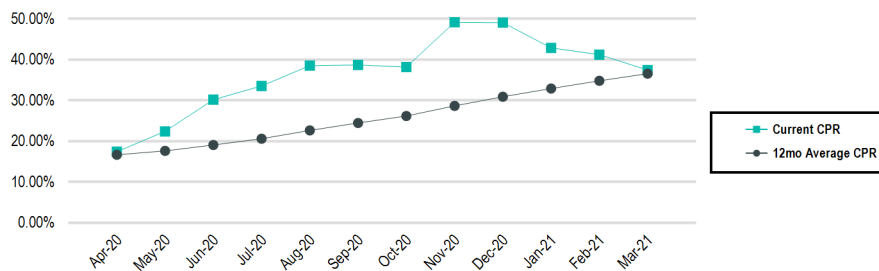
CPR

Current Month	37.456 %
3 Month Average	40.532 %
12 Month Average	36.573 %

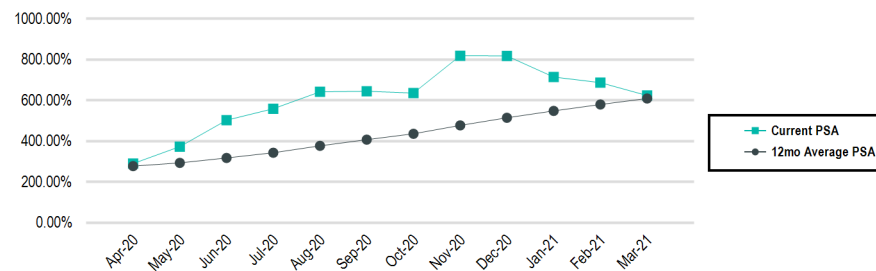
PSA

Current Month	624.272 %
3 Month Average	675.528 %
12 Month Average	609.557 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	3.818 %
3 Month Average	4.084 %
12 Month Average	3.591 %

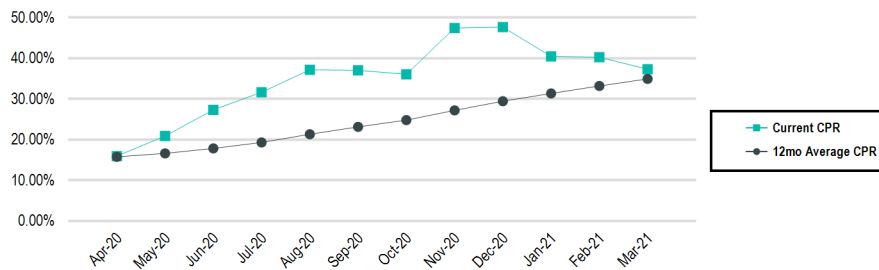
CPR

Current Month	37.324 %
3 Month Average	39.357 %
12 Month Average	34.947 %

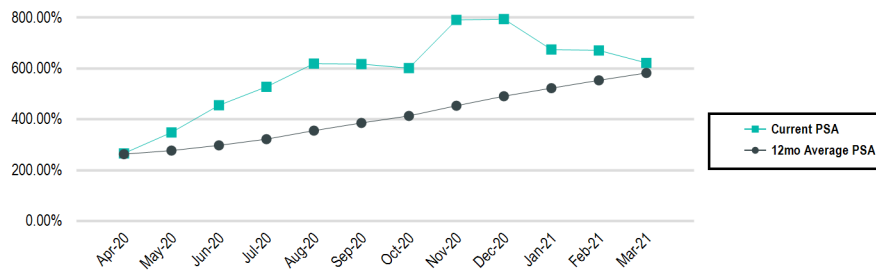
PSA

Current Month	622.066 %
3 Month Average	655.949 %
12 Month Average	582.451 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Credit-Linked Notes

Series 2015-C02



Distribution Date: 25-Mar-2021
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Prepayment Rates

Group 2

SMM

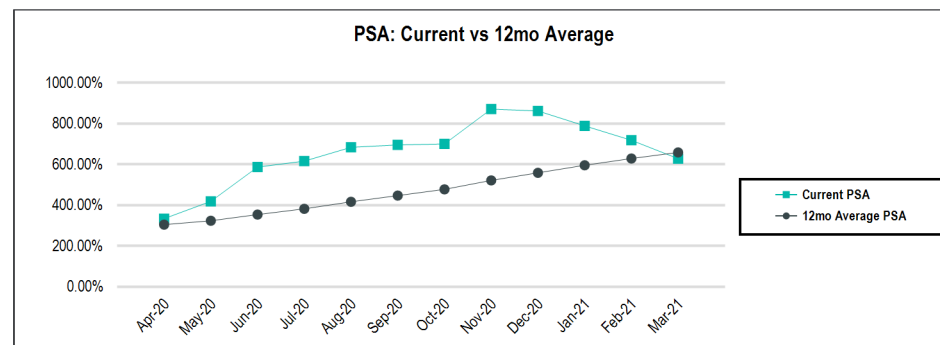
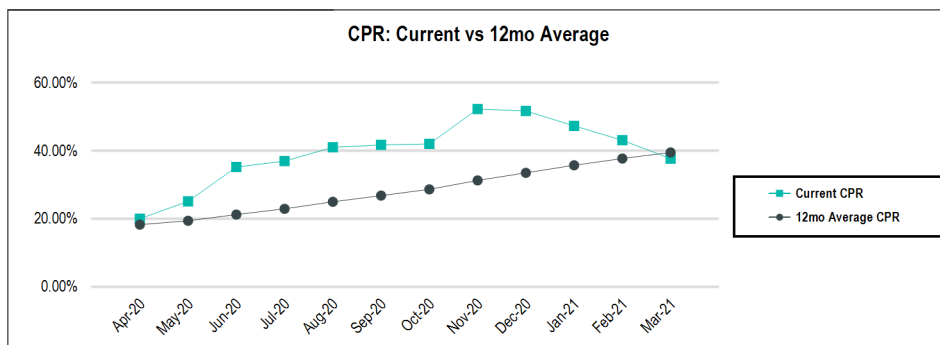
Current Month	3.869 %
3 Month Average	4.556 %
12 Month Average	4.188 %

CPR

Current Month	37.718 %
3 Month Average	42.732 %
12 Month Average	39.541 %

PSA

Current Month	628.628 %
3 Month Average	712.208 %
12 Month Average	659.011 %



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



Supplemental Reporting

Accrual Period

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

Business Day

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

Closing Date

means May 27, 2015.

Cut-off Date

means the close of business on March 31, 2015.

LIBOR Adjustment Date

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

Maturity Date

means the Payment Date in May 2025.

Payment Date

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

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10-Mar-2021 10:13:35 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C02



Supplemental Reporting

Record Date

means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.