

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-C03



Distribution Date: 25-Feb-2021
10-Feb-2021 2:21:37 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H	NA	01/29/2021	0.00000 %	6,940,999,217.98	0.00	347,143,607.23	0.00	6,593,855,610.75	347,143,607.23	0.00
1M-1	30711XBA1	02/24/2021	1.63000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	01/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XBB9	02/24/2021	5.13000 %	228,286,035.63	1,008,453.56	679,055.38	0.00	227,606,980.26	1,687,508.94	0.00
1M-2H	NA	01/29/2021	0.00000 %	12,015,077.56	0.00	35,739.83	0.00	11,979,337.74	35,739.83	0.00
1B-H	NA	01/29/2021	0.00000 %	65,814,837.18	0.00	0.00	(1,911,923.56)	67,726,760.74	0.00	45,281,847.26
2A-H	NA	01/29/2021	0.00000 %	4,194,967,429.26	0.00	212,304,672.08	0.00	3,982,662,757.18	212,304,672.08	0.00
2M-1	30711XBC7	02/24/2021	1.63000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	01/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XBD5	02/24/2021	5.13000 %	91,345,949.44	403,520.73	9,566,268.94	0.00	81,779,680.49	9,969,789.67	0.00
2M-2H	NA	01/29/2021	0.00000 %	4,807,816.10	0.00	503,501.93	0.00	4,304,314.17	503,501.93	0.00
2B-H	NA	01/29/2021	0.00000 %	115,342,864.91	0.00	0.00	(1,729,202.50)	117,072,067.41	0.00	43,521,239.59
Totals				11,653,579,228.06	1,411,974.29	570,232,845.39	(3,641,126.06)	11,086,987,508.74	571,644,819.68	88,803,086.85

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

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10-Feb-2021 2:21:37 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	27,192,696,144.00	6,940,999,217.98	16,207,561.00	330,936,046.23	0.00	0.00	347,143,607.23	6,593,855,610.75	0.24248628	347,143,607.23
1M-1	254,975,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	13,420,442.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	644,149,000.00	228,286,035.63	679,055.38	0.00	0.00	0.00	679,055.38	227,606,980.26	0.35334524	679,055.38
1M-2H	33,902,644.00	12,015,077.56	35,739.83	0.00	0.00	0.00	35,739.83	11,979,337.74	0.35334524	35,739.83
1B-H	113,008,608.00	65,814,837.18	0.00	0.00	0.00	(1,911,923.56)	(1,911,923.56)	67,726,760.74	0.59930621	0.00
2A-H	19,221,011,441.00	4,194,967,429.26	9,300,467.22	203,004,204.85	0.00	0.00	212,304,672.08	3,982,662,757.18	0.20720360	212,304,672.08
2M-1	257,451,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	13,550,205.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	400,479,000.00	91,345,949.44	445,453.76	9,120,815.19	0.00	0.00	9,566,268.94	81,779,680.49	0.20420467	9,566,268.94
2M-2H	21,078,432.00	4,807,816.10	23,445.59	480,056.34	0.00	0.00	503,501.93	4,304,314.17	0.20420467	503,501.93
2B-H	160,593,307.00	115,342,864.91	0.00	0.00	0.00	(1,729,202.50)	(1,729,202.50)	117,072,067.41	0.72899718	0.00
Totals	48,326,315,223.00	11,653,579,228.06	26,691,722.78	543,541,122.61	0.00	(3,641,126.06)	566,591,719.33	11,086,987,508.74	0.22941926	570,232,845.39

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10-Feb-2021 2:21:38 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	27,192,696,144.00	255.25233619	0.59602626	12.17003435	0.00000000	0.00000000	12.76606061	242.48627557	0.24248628	12.76606061
1M-1	254,975,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	13,420,442.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	644,149,000.00	354.39942565	1.05418992	0.00000000	0.00000000	0.00000000	1.05418992	353.34523575	0.35334524	1.05418992
1M-2H	33,902,644.00	354.39942560	1.05419005	0.00000000	0.00000000	0.00000000	1.05419005	353.34523585	0.35334524	1.05419005
1B-H	113,008,608.00	582.38782288	0.00000000	0.00000000	0.00000000	(16.91838873)	(16.91838873)	599.30621161	0.59930621	0.00000000
2A-H	19,221,011,441.00	218.24904699	0.48386981	10.56157765	0.00000000	0.00000000	11.04544746	207.20359953	0.20720360	11.04544746
2M-1	257,451,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	13,550,205.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	400,479,000.00	228.09173375	1.11230242	22.77476519	0.00000000	0.00000000	23.88706759	204.20466614	0.20420467	23.88706759
2M-2H	21,078,432.00	228.09173377	1.11230238	22.77476522	0.00000000	0.00000000	23.88706760	204.20466617	0.20420467	23.88706760
2B-H	160,593,307.00	718.22958917	0.00000000	0.00000000	0.00000000	(10.76758759)	(10.76758759)	728.99717676	0.72899718	0.00000000

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

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Series 2015-C03



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10-Feb-2021 2:21:38 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	6,940,999,217.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,593,855,610.75
1M-1	N/A	N/A	1.63000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	01/25/21 - 02/24/21	31	5.13000 %	228,286,035.63	1,008,453.56	0.00	0.00	0.00	0.00	1,008,453.56	0.00	227,606,980.26
1M-2H	N/A	N/A	0.00000 %	12,015,077.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,979,337.74
1B-H	N/A	N/A	0.00000 %	65,814,837.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	67,726,760.74
2A-H	N/A	N/A	0.00000 %	4,194,967,429.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,982,662,757.18
2M-1	N/A	N/A	1.63000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	01/25/21 - 02/24/21	31	5.13000 %	91,345,949.44	403,520.73	0.00	0.00	0.00	0.00	403,520.73	0.00	81,779,680.49
2M-2H	N/A	N/A	0.00000 %	4,807,816.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,304,314.17
2B-H	N/A	N/A	0.00000 %	115,342,864.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	117,072,067.41
Totals					1,411,974.29	0.00	0.00	0.00	0.00	1,411,974.29	0.00	

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

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10-Feb-2021 2:21:38 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	27,192,696,144.00	0.00000 %	255.25233619	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	242.48627557
1M-1	254,975,000.00	1.63000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	13,420,442.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	644,149,000.00	5.13000 %	354.39942565	1.56555946	0.00000000	0.00000000	0.00000000	0.00000000	1.56555946	0.00000000	353.34523575
1M-2H	33,902,644.00	0.00000 %	354.39942560	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	353.34523585
1B-H	113,008,608.00	0.00000 %	582.38782288	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	599.30621161
2A-H	19,221,011,441.00	0.00000 %	218.24904699	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	207.20359953
2M-1	257,451,000.00	1.63000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	13,550,205.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	400,479,000.00	5.13000 %	228.09173375	1.00759523	0.00000000	0.00000000	0.00000000	0.00000000	1.00759523	0.00000000	204.20466614
2M-2H	21,078,432.00	0.00000 %	228.09173377	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	204.20466617
2B-H	160,593,307.00	0.00000 %	718.22958917	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	728.99717676

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

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

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 10-Feb-2021 2:21:38 PM

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	8,035,339.21
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	3,641,126.06
Total Deposits	11,676,465.27
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	11,657,298.61
Total Withdrawals (Pool Distribution Amount)	11,676,465.27
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	0.130000%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	345,946,478.87
Total Principal Reduction Cumulative	21,350,983,148.54
Scheduled Principal Current	16,922,356.20
Scheduled Principal Cumulative	1,893,653,847.18
Unscheduled Principal Current	330,936,046.23
Unscheduled Principal Cumulative	19,412,403,660.15
Senior Reduction Amount	347,143,607.23
Subordinate Reduction Amount	714,795.20
Calculated Recovery Principal Amount	21,504,714.12
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,911,923.56
Group 2	
Total Principal Reduction Current	220,645,240.45
Total Principal Reduction Cumulative	15,888,344,565.71
Scheduled Principal Current	9,769,366.57
Scheduled Principal Cumulative	1,255,068,754.11
Unscheduled Principal Current	212,605,076.38
Unscheduled Principal Cumulative	14,589,754,572.01
Senior Reduction Amount	212,304,672.08
Subordinate Reduction Amount	10,069,770.87
Calculated Recovery Principal Amount	12,574,015.99
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,729,202.50
Informational Reporting	
Group 1	
At Issuance Loan Count	132457
Period Beginning Loan Count	45407
Period Reference Pool Removal Loan Count	1870
Period Ending Loan Count	43647

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	28,884,393,000.00
UPB at Issuance	28,252,151,838.03
UPB Actual Current	6,901,168,689.49
Period PIF Loan Count Current	1766
PIF Loan Count Cumulative	86808
Period PIF Loan UPB Current	324,824,030.62
PIF Loan UPB Cumulative	18,428,294,648.15
Period Partial Prepayment Amount	(14,400,052.52)
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	12
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	1,613,163.89
D180 Credit Event Loan Count Current	104
D180 Credit Event Loan Count Cumulative	1891
D180 Credit Event Actual Balance Curr	19,592,668.64
D180 Credit Event Actual Balance Cum	366,056,834.02
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	99
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	13,754,590.17
Reversed Credit Event Loan Count Current	140
Reversed Credit Event Loan Count Cumulative	151
Reversed Credit Event Amount Current	29,152,286.25
Reversed Credit Event Amount Cumulative	30,873,552.41
Credit Event Amount Current	19,592,668.64
Credit Event Amount Cumulative	367,669,997.91
Total Active Modified Loan Count	246
Total Active Modified Loan UPB	38,467,664.98
Group 2	
At Issuance Loan Count	93492
Period Beginning Loan Count	27049
Period Reference Pool Removal Loan Count	1224
Period Ending Loan Count	25901
UPB at Origination	20,461,154,000.00
UPB at Issuance	20,074,163,385.29
UPB Actual Current	4,185,818,819.58

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	1168
PIF Loan Count Cumulative	65981
Period PIF Loan UPB Current	214,279,206.89
PIF Loan UPB Cumulative	14,069,197,012.27
Period Partial Prepayment Amount	(13,658,486.76)
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	13
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	2,708,604.68
D180 Credit Event Loan Count Current	56
D180 Credit Event Loan Count Cumulative	1553
D180 Credit Event Actual Balance Curr	10,844,813.49
D180 Credit Event Actual Balance Cum	315,268,412.63
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	44
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	5,880,967.29
Reversed Credit Event Loan Count Current	93
Reversed Credit Event Loan Count Cumulative	104
Reversed Credit Event Amount Current	19,490,825.69
Reversed Credit Event Amount Cumulative	21,060,364.08
Credit Event Amount Current	10,844,813.49
Credit Event Amount Cumulative	317,977,017.31
Total Active Modified Loan Count	295
Total Active Modified Loan UPB	55,540,203.01
Structural Reporting	
Group 1	
Senior Percentage	95.776030%
Subordinate Percentage	4.223970%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 2%]	0.033837%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.301388%
Prior Cum Net Credit Event Percentage	1.335224%
Minimum Credit Enhancement Test Pass?	NO

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 10-Feb-2021 2:21:38 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	95.200310%
Subordinate Percentage	4.799690%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.043070%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.584011%
Prior Cum Net Credit Event Percentage	1.627082%
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 %	4.220000 %	4.450000 %
1M-1	0.00	0.00	2.800000 %	4.220000 %	4.450000 %
1M-1H	0.00	0.00	2.800000 %	4.220000 %	4.450000 %
1M-2	0.00	0.00	0.400000 %	0.910000 %	0.980000 %
1M-2H	0.00	0.00	0.400000 %	0.910000 %	0.980000 %
1B-H	0.00	1,911,923.56	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.800000 %	4.850000 %
2M-1	0.00	0.00	2.900000 %	4.800000 %	4.850000 %
2M-1H	0.00	0.00	2.900000 %	4.800000 %	4.850000 %
2M-2	0.00	0.00	0.800000 %	2.620000 %	2.800000 %
2M-2H	0.00	0.00	0.800000 %	2.620000 %	2.800000 %
2B-H	0.00	1,729,202.50	0.000000 %	0.000000 %	0.000000 %

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
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 10-Feb-2021 2:21:38 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C03



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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Credit-Linked Notes

Series 2015-C03



Distribution Date: 25-Feb-2021
 10-Feb-2021 2:21:38 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	792	129,277,257.30	1.138782 %	1.166027 %
60 Days	303	51,246,707.64	0.435670 %	0.462224 %
90 Days	202	36,640,569.97	0.290447 %	0.330483 %
120 Days	175	30,659,369.52	0.251625 %	0.276535 %
150 Days	136	23,199,664.17	0.195548 %	0.209251 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1608	271,023,568.60	2.312072 %	2.444519 %

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Series 2015-C03



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 10-Feb-2021 2:21:38 PM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	406	64,761,992.26	0.930190 %	0.938421 %
60 Days	150	27,103,937.21	0.343666 %	0.392744 %
90 Days	105	18,627,603.22	0.240566 %	0.269920 %
120 Days	93	16,457,248.82	0.213073 %	0.238470 %
150 Days	75	11,827,351.14	0.171833 %	0.171382 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	829	138,778,132.65	1.899329 %	2.010937 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	386	64,515,265.04	1.490290 %	1.541282 %
60 Days	153	24,142,770.43	0.590711 %	0.576775 %
90 Days	97	18,012,966.75	0.374503 %	0.430333 %
120 Days	82	14,202,120.70	0.316590 %	0.339291 %
150 Days	61	11,372,313.03	0.235512 %	0.271687 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	779	132,245,435.95	3.007606 %	3.159368 %

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C03



Distribution Date: 25-Feb-2021
10-Feb-2021 2:21:38 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	135	26,262,230.02	2,584,645.79	0.037 %	109	22,925,417.89	(4,496,569.35)	(0.065 %)	244	49,187,647.91	(1,911,923.56)	(0.028 %)
Group 2	73	14,438,495.85	1,450,226.17	0.035 %	76	16,292,107.57	(3,179,428.67)	(0.076 %)	149	30,730,603.42	(1,729,202.50)	(0.041 %)
Total	208	40,700,725.87	4,034,871.96	0.036 %	185	39,217,525.46	(7,675,998.02)	(0.069 %)	393	79,918,251.33	(3,641,126.06)	(0.033 %)

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	0028549660	72,000.00	4.875 %	PA	80.00	360	68,426.66	Active	(12,946.21)	(6,299.46)
Group 1	0028549771	137,000.00	4.990 %	MD	69.00	360	126,735.62	Active	(24,592.19)	0.00
Group 1	0028550207	626,000.00	0.000 %	CA	65.00	360	558,833.47	11/30/2020	(111,766.69)	0.00
Group 1	0028551473	465,000.00	%	VA	65.00	360	413,145.90	10/31/2020	(82,629.18)	(40,206.32)
Group 1	0028551492	203,000.00	4.875 %	CT	75.00	360	186,799.69	Active	(36,411.15)	(17,717.21)
Group 1	0028551791	385,000.00	%	NY	70.00	360	342,819.14	10/31/2020	(68,563.83)	(33,362.30)
Group 1	0028552063	100,000.00	4.499 %	GA	77.00	360	91,462.18	Active	(17,895.90)	(8,707.92)
Group 1	0028553220	90,000.00	4.750 %	NY	75.00	360	80,085.32	Active	(15,561.24)	(7,571.90)
Group 1	0028553597	73,000.00	4.750 %	AR	80.00	360	65,469.48	Active	(12,776.58)	0.00
Group 1	0028553664	312,000.00	4.375 %	IL	80.00	360	273,043.46	Active	(55,493.79)	0.00
Group 1	0028553901	92,000.00	0.000 %	IL	80.00	360	81,962.08	01/31/2021	16,392.42	16,392.42
Group 1	0028554184	350,000.00	%	FL	64.00	360	311,769.49	10/31/2020	(62,353.90)	(30,340.63)
Group 1	0028554612	112,000.00	0.000 %	PA	80.00	360	98,186.37	01/31/2021	19,637.27	19,637.27
Group 1	0028555599	109,000.00	5.000 %	CA	69.00	360	101,243.53	Active	(19,748.38)	(9,609.31)
Group 1	0028555982	350,000.00	0.000 %	TN	76.00	360	316,353.27	01/31/2021	63,270.65	63,270.65
Group 1	0028556551	360,000.00	4.500 %	FL	80.00	360	327,353.99	Active	(64,179.66)	(31,229.02)
Group 1	0028556826	239,000.00	4.500 %	OR	68.00	360	220,823.96	Active	(42,690.26)	(20,772.54)
Group 1	0028557734	156,000.00	0.000 %	TX	62.00	360	139,286.41	01/31/2021	27,857.28	27,857.28
Group 1	0028557754	415,000.00	0.000 %	FL	80.00	360	366,363.81	01/31/2021	73,272.76	73,272.76
Group 1	0028558168	263,000.00	5.250 %	NY	75.00	360	251,876.05	Active	(47,580.47)	(23,152.06)

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Series 2015-C03



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10-Feb-2021 2:21:38 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	0028559250	412,000.00	%	PA	80.00	360	367,957.99	10/31/2020	(73,591.60)	(35,808.75)
Group 1	0028559272	80,000.00	0.000 %	GA	80.00	360	71,385.94	01/31/2021	14,277.19	14,277.19
Group 1	0028559328	412,000.00	4.875 %	FL	80.00	360	364,923.19	Active	(74,215.61)	(36,112.38)
Group 1	0028559497	462,000.00	4.500 %	NY	70.00	360	435,717.44	Active	(80,501.34)	(40,250.67)
Group 1	0028559764	295,000.00	4.500 %	CA	63.00	360	269,298.85	Active	(52,693.07)	(25,639.79)
Group 1	0028560223	191,000.00	4.750 %	ID	72.00	360	176,019.04	Active	(34,103.18)	0.00
Group 1	0028561195	96,000.00	0.000 %	MO	80.00	360	86,182.23	01/31/2021	17,236.45	17,236.45
Group 1	0028561288	109,000.00	0.000 %	FL	80.00	360	98,245.06	01/31/2021	19,649.01	19,649.01
Group 1	0028561765	385,000.00	4.750 %	CA	63.00	360	333,378.67	Active	(65,436.69)	(31,840.67)
Group 1	0028561840	119,000.00	4.250 %	GA	75.00	360	104,259.91	Active	(21,193.93)	0.00
Group 1	0028562450	99,000.00	0.000 %	MI	80.00	360	96,526.35	01/31/2021	19,305.27	19,305.27
Group 1	0028563232	137,000.00	4.875 %	PR	80.00	360	126,004.42	Active	(24,552.87)	0.00
Group 1	0028563497	208,000.00	0.000 %	FL	80.00	360	199,759.57	01/31/2021	39,951.91	39,951.91
Group 1	0028564105	326,000.00	5.000 %	NY	75.00	360	300,834.20	Active	(58,682.81)	(28,554.32)
Group 1	0028564901	195,000.00	0.000 %	SC	80.00	360	172,936.92	11/30/2020	(34,587.38)	0.00
Group 1	0028564934	290,000.00	0.000 %	TX	80.00	360	261,783.80	01/31/2021	52,356.76	52,356.76
Group 1	0028564967	192,000.00	4.750 %	NY	80.00	360	174,326.87	Active	(33,761.12)	(16,427.74)
Group 1	0028566085	90,000.00	0.000 %	NJ	65.00	360	80,609.99	01/31/2021	16,122.00	16,122.00
Group 1	0028567017	130,000.00	%	NY	75.00	360	117,073.52	10/31/2020	(23,414.70)	(11,393.30)
Group 1	0028567806	75,000.00	0.000 %	FL	75.00	360	63,435.76	01/31/2021	12,687.15	12,687.15
Group 1	0028567887	330,000.00	5.250 %	NY	70.00	360	310,585.11	Active	(59,712.61)	(29,055.41)
Group 1	0028567889	416,000.00	5.250 %	NY	75.00	360	389,870.88	Active	(75,448.86)	(36,712.47)
Group 1	0028567904	520,000.00	0.000 %	NY	75.00	360	462,807.89	01/31/2021	92,561.58	92,561.58
Group 1	0028568097	96,000.00	%	OK	80.00	360	84,527.01	10/31/2020	(16,905.40)	(8,225.95)
Group 1	0028568205	101,000.00	4.500 %	NY	65.00	360	95,526.35	Active	(17,961.32)	(8,739.75)
Group 1	0028568601	323,000.00	4.750 %	NJ	80.00	360	301,548.96	Active	(58,024.27)	(28,233.88)
Group 1	0028568677	278,000.00	4.875 %	CA	75.00	360	257,929.44	Active	(50,047.75)	(24,352.61)
Group 1	0028570146	131,000.00	0.000 %	WA	69.00	360	39,801.84	11/30/2020	(7,960.37)	0.00
Group 1	0028570148	164,000.00	%	OR	80.00	360	147,710.03	10/31/2020	(29,542.01)	(14,374.77)
Group 1	0028570241	221,000.00	4.500 %	MT	80.00	360	183,836.85	Active	(36,392.13)	(17,707.95)
Group 1	0028570756	227,000.00	0.000 %	NJ	79.00	360	200,738.22	01/31/2021	40,147.64	40,147.64
Group 1	0028570834	93,000.00	4.875 %	CA	67.00	360	86,003.39	Active	(16,788.63)	(8,169.14)
Group 1	0028571901	152,000.00	4.625 %	MI	80.00	360	138,897.84	Active	(26,982.80)	(13,129.49)

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10-Feb-2021 2:21:38 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	0028573663	405,000.00	4.375 %	TX	79.00	360	356,932.32	Active	(68,975.06)	(33,562.40)
Group 1	0028574258	417,000.00	4.500 %	CA	68.00	360	370,062.48	Active	(72,663.71)	(35,357.25)
Group 1	0028574751	392,000.00	0.000 %	NY	80.00	360	349,422.54	01/31/2021	69,884.51	69,884.51
Group 1	0028574819	294,000.00	0.000 %	AZ	80.00	360	254,323.88	01/31/2021	50,864.78	50,864.78
Group 1	0028575221	417,000.00	4.750 %	FL	65.00	360	367,660.64	Active	(74,802.75)	(36,398.08)
Group 1	0028575431	276,000.00	4.625 %	TX	80.00	360	242,092.88	Active	(49,554.94)	(24,112.81)
Group 1	0028576049	47,000.00	0.000 %	IA	75.00	360	41,182.96	08/31/2020	(8,236.59)	(4,118.29)
Group 1	0028576551	83,000.00	4.750 %	NC	75.00	360	73,532.03	Active	(14,931.83)	0.00
Group 1	0028576591	110,000.00	4.750 %	TX	80.00	360	101,871.58	Active	(19,588.19)	(9,531.37)
Group 1	0028576754	187,000.00	4.875 %	TN	80.00	360	159,261.91	Active	(32,464.63)	(15,796.88)
Group 1	0028577708	361,000.00	5.250 %	TX	80.00	360	334,229.14	Active	(64,630.16)	(32,315.08)
Group 1	0028578701	145,000.00	0.000 %	CA	64.00	360	128,725.71	01/31/2021	25,745.14	25,745.14
Group 1	0028578908	600,000.00	4.750 %	NY	80.00	360	555,900.82	Active	(107,921.21)	(52,513.10)
Group 1	0028580081	510,000.00	4.500 %	CA	64.00	360	412,796.25	Active	(80,911.02)	(39,370.29)
Group 1	0028581112	102,000.00	4.625 %	PR	73.00	360	94,578.10	Active	(18,374.03)	(8,940.57)
Group 1	0028581415	94,000.00	5.250 %	TN	80.00	360	88,527.32	Active	(17,198.09)	(8,599.05)
Group 1	0028582131	204,000.00	5.250 %	CT	79.00	360	187,089.73	Active	(37,032.24)	0.00
Group 1	0028582469	408,000.00	0.000 %	CA	80.00	360	382,925.20	01/31/2021	76,585.04	76,585.04
Group 1	0028584313	216,000.00	4.375 %	CA	73.00	360	190,125.31	Active	(38,706.12)	(18,833.91)
Group 1	0028584319	326,000.00	0.000 %	NY	75.00	360	289,429.92	01/31/2021	57,885.98	57,885.98
Group 1	0028584323	500,000.00	0.000 %	CA	77.00	360	438,201.77	01/31/2021	87,640.35	87,640.35
Group 1	0028584478	368,000.00	0.000 %	HI	80.00	360	327,912.88	01/31/2021	65,582.58	65,582.58
Group 1	0028585089	96,000.00	0.000 %	LA	80.00	360	85,278.66	01/31/2021	17,055.73	17,055.73
Group 1	0028585757	121,000.00	0.000 %	NY	80.00	360	107,635.24	01/31/2021	21,527.05	21,527.05
Group 1	0028586257	349,000.00	0.000 %	TX	80.00	360	333,817.77	01/31/2021	66,763.55	66,763.55
Group 1	0028586600	94,000.00	0.000 %	PA	80.00	360	24,228.78	01/31/2021	4,845.76	4,845.76
Group 1	0028587085	149,000.00	0.000 %	CT	67.00	360	132,240.79	01/31/2021	26,448.16	26,448.16
Group 1	0028587365	417,000.00	0.000 %	TX	80.00	360	365,190.65	01/31/2021	73,038.13	73,038.13
Group 1	0028587368	348,000.00	0.000 %	IL	80.00	360	308,021.03	01/31/2021	61,604.21	61,604.21
Group 1	0028587541	357,000.00	4.875 %	NY	71.00	360	330,098.00	Active	(64,540.05)	(31,404.38)
Group 1	0028588473	216,000.00	%	AZ	80.00	360	194,431.56	10/31/2020	(38,886.31)	(18,921.59)
Group 1	0028590467	117,000.00	4.875 %	NY	80.00	360	108,761.93	Active	(20,950.44)	(10,194.22)
Group 1	0028590727	129,000.00	4.875 %	OR	80.00	360	121,226.22	Active	(23,242.21)	(11,309.37)

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Group 1	0028590967	160,000.00	4.750 %	MN	80.00	360	147,141.43	Active	(28,798.40)	(14,012.94)
Group 1	0028591170	165,000.00	4.750 %	VA	79.00	360	154,428.28	Active	(29,540.07)	(14,373.83)
Group 1	0028591538	202,000.00	4.875 %	VA	80.00	360	186,041.08	Active	(36,315.12)	(17,670.48)
Group 1	0028591647	287,000.00	4.625 %	WA	64.00	360	266,562.39	Active	(51,529.89)	0.00
Group 1	0028591997	105,000.00	0.000 %	FL	73.00	360	34,737.25	01/31/2021	6,947.45	6,947.45
Group 1	0028592027	100,000.00	5.125 %	FL	66.00	360	97,638.24	Active	(18,952.61)	(9,476.31)
Group 1	0028592092	149,000.00	5.250 %	CA	75.00	360	134,223.81	Active	(26,155.03)	(12,726.71)
Group 1	0028592322	386,000.00	0.000 %	MD	80.00	360	302,418.29	01/31/2021	60,483.66	60,483.66
Group 1	0028592398	190,000.00	4.375 %	WI	64.00	360	172,673.30	Active	(33,879.62)	(16,485.40)
Group 1	0028592698	381,000.00	4.375 %	CA	79.00	360	335,333.91	Active	(68,295.14)	(33,231.56)
Group 1	0028592892	216,000.00	0.000 %	NY	80.00	360	189,616.63	01/31/2021	37,923.33	37,923.33
Group 1	0028593138	280,000.00	0.000 %	NY	74.00	360	245,069.54	01/31/2021	49,013.91	49,013.91
Group 1	0028593574	116,000.00	5.375 %	WA	75.00	360	108,234.51	Active	(20,901.73)	(10,170.52)
Group 1	0028593652	257,000.00	0.000 %	NJ	80.00	360	231,021.82	09/30/2020	(46,204.36)	(23,102.18)
Group 1	0028593865	260,000.00	4.625 %	NC	80.00	360	239,033.86	Active	(46,516.64)	(22,634.41)
Group 1	0028594705	156,000.00	4.625 %	TX	78.00	360	131,042.50	Active	(25,648.27)	(12,480.13)
Group 1	0028594960	313,000.00	0.000 %	LA	80.00	360	267,628.55	01/31/2021	53,525.71	53,525.71
Group 1	0028595352	219,000.00	4.250 %	NV	80.00	360	200,862.65	Active	(39,281.70)	(19,640.85)
Group 1	0028596369	190,000.00	0.000 %	AZ	70.00	360	166,896.39	01/31/2021	33,379.28	33,379.28
Group 1	0028596535	98,000.00	4.625 %	AL	80.00	360	90,620.74	Active	(17,627.86)	0.00
Group 1	0028597209	404,000.00	4.500 %	CA	80.00	360	359,040.07	Active	(71,099.54)	0.00
Group 1	0028597404	135,000.00	5.125 %	NJ	75.00	360	115,719.43	Active	(22,665.36)	0.00
Group 1	0028597520	110,000.00	0.000 %	NC	80.00	360	97,595.14	01/31/2021	19,519.03	19,519.03
Group 1	0028597670	226,000.00	0.000 %	GA	80.00	360	200,512.19	01/31/2021	40,102.44	40,102.44
Group 1	0028597691	232,000.00	%	SC	80.00	360	209,330.73	10/31/2020	(41,866.15)	(20,371.55)
Group 1	0028598958	224,000.00	0.000 %	AZ	80.00	360	199,745.56	01/31/2021	40,100.96	40,100.96
Group 1	0028599661	267,000.00	0.000 %	CA	75.00	360	238,390.59	01/31/2021	47,678.12	47,678.12
Group 1	0028599985	87,000.00	0.000 %	CO	75.00	360	77,863.89	01/31/2021	15,572.78	15,572.78
Group 1	0028599986	90,000.00	0.000 %	CO	75.00	360	80,675.25	01/31/2021	16,135.05	16,135.05
Group 1	0028600123	120,000.00	4.250 %	VA	67.00	360	92,002.35	Active	(18,868.22)	(9,181.04)
Group 1	0028600332	190,000.00	4.250 %	GA	74.00	360	172,487.84	Active	(33,448.69)	0.00
Group 1	0028600372	236,000.00	4.125 %	PA	80.00	360	215,642.95	Active	(42,115.27)	(20,492.76)
Group 1	0028600436	417,000.00	4.500 %	TX	67.00	360	371,707.35	Active	(75,472.66)	0.00

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8480 Stagecoach Circle
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Distribution Date: 25-Feb-2021
10-Feb-2021 2:21:38 PM

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

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Group 1	0028601820	192,000.00	4.250 %	TX	80.00	360	175,360.42	Active	(34,295.74)	0.00
Group 1	0028602934	106,000.00	0.000 %	FL	80.00	360	94,915.20	01/31/2021	18,983.04	18,983.04
Group 1	0028603262	94,000.00	0.000 %	NV	66.00	360	83,692.81	01/31/2021	16,738.56	16,738.56
Group 1	0028603957	206,000.00	0.000 %	NY	80.00	360	182,137.25	01/31/2021	36,427.45	36,427.45
Group 1	0028604397	50,000.00	0.000 %	IL	80.00	360	45,862.51	09/30/2020	(9,172.50)	(4,586.25)
Group 1	0028604590	158,000.00	%	NJ	75.00	360	141,735.72	10/31/2020	(28,347.14)	(13,793.36)
Group 1	0028605347	397,000.00	0.000 %	NJ	80.00	360	354,264.80	01/31/2021	70,852.96	70,852.96
Group 1	0028605560	298,000.00	4.750 %	NY	70.00	360	277,725.98	Active	(53,699.95)	(26,129.72)
Group 1	0028606216	112,000.00	%	PA	80.00	360	88,800.53	10/31/2020	(17,760.11)	(8,641.85)
Group 1	0028606536	163,000.00	0.000 %	FL	80.00	360	145,527.64	01/31/2021	29,105.53	29,105.53
Group 1	0028606588	124,000.00	0.000 %	TX	80.00	360	109,746.42	01/31/2021	21,949.28	21,949.28
Group 1	0028607010	171,000.00	%	NV	80.00	360	151,671.59	10/31/2020	(30,334.32)	(14,760.30)
Group 1	0028607216	200,000.00	4.500 %	NC	61.00	360	174,659.08	Active	(33,292.89)	(16,646.45)
Group 1	0028607292	223,000.00	0.000 %	TX	80.00	360	200,230.17	01/31/2021	40,046.03	40,046.03
Group 1	0028607538	548,000.00	4.375 %	NY	75.00	360	499,536.62	Active	(97,997.52)	(47,684.36)
Group 1	0028607915	85,000.00	0.000 %	NC	80.00	360	75,184.57	01/31/2021	15,036.91	15,036.91
Group 1	0028608327	105,000.00	4.750 %	FL	70.00	360	95,446.09	Active	(18,175.98)	0.00
Group 1	0028608434	408,000.00	4.375 %	FL	79.00	360	375,296.99	Active	(73,012.17)	0.00
Group 1	0028609246	283,000.00	4.375 %	TX	80.00	360	257,951.92	Active	(50,412.47)	0.00
Group 1	0028611013	263,000.00	4.625 %	CA	69.00	360	242,364.11	Active	(47,347.60)	(23,038.75)
Group 1	0028611998	138,000.00	4.625 %	MN	70.00	360	128,472.56	Active	(24,751.72)	(12,043.88)
Group 1	0028613072	497,000.00	4.250 %	WA	64.00	360	457,604.72	Active	(88,891.50)	(43,253.49)
Group 1	0028613907	238,000.00	0.000 %	MA	80.00	360	181,261.17	01/31/2021	36,252.23	36,252.23
Group 1	0028614886	95,000.00	0.000 %	AL	74.00	360	84,375.60	01/31/2021	16,875.12	16,875.12
Group 1	0028615762	76,000.00	5.375 %	OH	80.00	360	73,319.04	Active	(13,940.84)	(6,970.42)
Group 1	0028616074	41,000.00	0.000 %	IL	80.00	360	36,395.13	01/31/2021	7,378.54	7,378.54
Group 1	0028616140	101,000.00	4.250 %	IL	75.00	360	92,748.62	Active	(18,733.03)	(9,115.26)
Group 1	0028616235	216,000.00	4.250 %	UT	75.00	360	197,581.18	Active	(38,565.78)	0.00
Group 1	0028616288	595,000.00	4.625 %	CA	75.00	360	562,075.48	Active	(106,960.80)	(52,045.78)
Group 1	0028616855	104,000.00	0.000 %	NV	80.00	360	93,195.17	01/31/2021	18,639.03	18,639.03
Group 1	0028618480	214,000.00	0.000 %	TX	80.00	360	191,229.46	01/31/2021	38,245.89	38,245.89
Group 1	0028619212	240,000.00	0.000 %	NY	80.00	360	209,416.32	01/31/2021	41,883.26	41,883.26
Group 1	0028619353	414,000.00	0.000 %	CA	76.00	360	369,078.36	01/31/2021	73,815.67	73,815.67

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10-Feb-2021 2:21:38 PM

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Group 1	0028619860	361,000.00	0.000 %	MA	62.00	360	321,901.30	01/31/2021	64,380.26	64,380.26
Group 1	0028620865	180,000.00	0.000 %	NY	64.00	360	160,402.86	01/31/2021	32,080.57	32,080.57
Group 1	0028620922	179,000.00	0.000 %	FL	80.00	360	159,269.55	01/31/2021	31,853.91	31,853.91
Group 1	0028621902	289,000.00	4.875 %	MA	73.00	360	271,026.66	Active	(52,373.07)	(25,484.08)
Group 1	0028621924	405,000.00	4.625 %	NJ	75.00	360	352,132.80	Active	(71,566.84)	0.00
Group 1	0028622487	382,000.00	0.000 %	MI	80.00	360	339,109.82	01/31/2021	67,821.96	67,821.96
Group 1	0028622607	56,000.00	0.000 %	AZ	75.00	360	44,297.35	01/31/2021	8,859.47	8,859.47
Group 1	0028623768	128,000.00	4.750 %	SD	65.00	360	116,362.95	Active	(22,911.93)	(11,148.66)
Group 1	0028623911	127,000.00	0.000 %	TX	80.00	360	109,136.40	01/31/2021	21,827.28	21,827.28
Group 1	0028624096	108,000.00	0.000 %	FL	72.00	360	36,642.72	01/31/2021	7,328.54	7,328.54
Group 1	0028626232	494,000.00	0.000 %	CA	65.00	360	443,414.62	01/31/2021	88,682.92	88,682.92
Group 1	0028626582	75,000.00	0.000 %	MO	80.00	360	66,207.92	01/31/2021	13,241.58	13,241.58
Group 1	0028627148	64,000.00	0.000 %	MS	70.00	360	53,618.70	01/31/2021	10,723.74	10,723.74
Group 1	0028628092	480,000.00	4.250 %	HI	75.00	360	417,739.12	Active	(85,121.93)	(41,419.26)
Group 1	0028628772	253,000.00	0.000 %	FL	80.00	360	211,309.76	01/31/2021	42,261.95	42,261.95
Group 1	0028628998	86,000.00	4.750 %	OH	75.00	360	79,974.90	Active	(15,503.42)	(7,543.77)
Group 1	0028630053	144,000.00	0.000 %	PR	79.00	360	128,700.49	01/31/2021	25,740.10	25,740.10
Group 1	0028630626	478,000.00	0.000 %	CA	65.00	360	425,035.27	01/31/2021	85,007.05	85,007.05
Group 1	0028631765	339,000.00	4.250 %	GA	68.00	360	303,082.92	Active	(59,507.20)	(29,753.60)
Group 1	0028632114	83,000.00	4.875 %	TX	75.00	360	76,396.39	Active	(14,968.98)	0.00
Group 1	0028633232	306,000.00	0.000 %	FL	80.00	360	278,352.15	01/31/2021	55,670.43	55,670.43
Group 1	0028635327	122,000.00	4.375 %	KS	80.00	360	114,040.04	Active	(21,898.20)	(10,655.39)
Group 1	0028636196	320,000.00	%	TX	78.00	360	282,809.86	10/31/2020	(56,561.97)	(27,522.34)
Group 1	0028636484	161,000.00	%	TX	63.00	360	144,691.94	10/31/2020	(28,938.39)	(14,081.06)
Group 1	0028636746	402,000.00	4.875 %	PA	75.00	360	356,743.90	Active	(72,545.02)	(35,299.50)
Group 1	0028637373	98,000.00	4.500 %	CA	80.00	360	91,575.42	Active	(17,626.86)	(8,577.01)
Group 1	0028637744	244,000.00	4.625 %	TX	80.00	360	224,265.69	Active	(43,845.51)	(21,334.67)
Group 1	0028639406	91,000.00	4.875 %	CO	65.00	360	83,604.20	Active	(16,349.75)	(7,955.58)
Group 1	0028640152	475,000.00	0.000 %	NY	70.00	360	423,927.18	01/31/2021	84,785.44	84,785.44
Group 1	0028640246	87,000.00	0.000 %	TX	70.00	360	72,319.70	01/31/2021	14,463.94	14,463.94
Group 1	0028640520	360,000.00	%	CA	80.00	360	319,650.66	10/31/2020	(63,930.13)	(31,107.60)
Group 1	0028640837	132,000.00	4.625 %	PR	80.00	360	122,003.06	Active	(23,719.77)	(11,541.74)
Group 1	0028640889	86,000.00	0.000 %	MI	75.00	360	77,248.47	01/31/2021	15,449.69	15,449.69

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Series 2015-C03



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10-Feb-2021 2:21:38 PM

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Group 1	0028640916	336,000.00	0.000 %	MA	80.00	360	312,912.87	01/31/2021	62,582.57	62,582.57
Group 1	0028642745	188,000.00	4.250 %	CA	75.00	360	165,021.12	Active	(32,116.48)	0.00
Group 1	0028643259	125,000.00	4.250 %	TX	80.00	360	113,907.70	Active	(22,321.25)	(10,861.24)
Group 1	0028643945	90,000.00	4.750 %	CA	63.00	360	82,594.22	Active	(16,117.52)	(7,842.58)
Group 1	0028645313	102,000.00	0.000 %	MI	80.00	360	91,082.29	01/31/2021	18,216.46	18,216.46
Group 1	0028645737	124,000.00	4.750 %	PR	80.00	360	114,303.52	Active	(22,329.83)	(10,865.41)
Group 1	0028645739	110,000.00	4.500 %	PR	80.00	360	101,189.87	Active	(19,943.90)	(9,704.45)
Group 1	0028646065	417,000.00	0.000 %	UT	75.00	360	372,163.99	01/31/2021	74,432.80	74,432.80
Group 1	0028646256	140,000.00	4.875 %	PR	80.00	360	124,474.65	Active	(25,309.84)	(12,315.45)
Group 1	0028647236	180,000.00	0.000 %	VT	80.00	360	157,365.01	11/30/2020	(31,473.00)	0.00
Group 1	0028650035	70,000.00	0.000 %	OH	80.00	360	62,032.87	01/31/2021	12,406.57	12,406.57
Group 1	0028650789	264,000.00	0.000 %	CA	80.00	360	237,634.17	01/31/2021	47,526.83	47,526.83
Group 1	0028650877	416,000.00	0.000 %	CO	80.00	360	374,497.35	11/30/2020	(74,899.47)	0.00
Group 1	0028651161	208,000.00	0.000 %	CO	64.00	360	184,896.31	01/31/2021	36,979.26	36,979.26
Group 1	0028653527	204,000.00	0.000 %	TX	75.00	360	184,669.46	09/30/2020	(36,933.89)	(18,466.94)
Group 1	0028654303	257,000.00	4.375 %	CA	70.00	360	235,181.21	Active	(46,050.02)	(22,407.36)
Group 1	0028654710	218,000.00	0.000 %	NJ	80.00	360	185,087.18	01/31/2021	37,017.44	37,017.44
Group 1	0028655511	94,000.00	0.000 %	TX	80.00	360	84,303.10	01/31/2021	16,860.62	16,860.62
Group 1	0028655799	111,000.00	0.000 %	KY	77.00	360	98,722.92	01/31/2021	19,744.58	19,744.58
Group 1	0028655976	256,000.00	4.875 %	MI	72.00	360	227,610.73	Active	(46,280.84)	(22,519.68)
Group 1	0028656046	144,000.00	0.000 %	MN	80.00	360	124,390.80	01/31/2021	25,131.78	25,131.78
Group 1	0028656290	114,000.00	4.625 %	AL	80.00	360	105,007.21	Active	(20,588.18)	(10,017.95)
Group 1	0028656505	216,000.00	4.500 %	FL	80.00	360	187,180.12	Active	(38,187.82)	0.00
Group 1	0028657664	520,000.00	%	CA	80.00	360	467,953.24	10/31/2020	(93,590.65)	(45,540.04)
Group 1	0028658168	231,000.00	0.000 %	MD	80.00	360	205,817.29	01/31/2021	41,163.46	41,163.46
Group 1	0028658318	124,000.00	0.000 %	MD	63.00	360	111,085.01	01/31/2021	22,217.00	22,217.00
Group 1	0028659221	131,000.00	4.875 %	CA	80.00	360	116,870.07	Active	(23,761.27)	(11,561.94)
Group 1	0028659402	188,000.00	0.000 %	NV	80.00	360	167,903.16	01/31/2021	33,644.98	33,644.98
Group 1	0028660284	220,000.00	0.000 %	NV	80.00	360	197,294.70	01/31/2021	39,458.94	39,458.94
Group 1	0028660489	139,000.00	0.000 %	CA	75.00	360	124,658.59	01/31/2021	24,931.72	24,931.72
Group 1	0028660775	340,000.00	4.250 %	CA	80.00	360	310,236.45	Active	(60,674.64)	0.00
Group 1	0028661375	126,000.00	%	MI	80.00	360	114,307.90	10/31/2020	(22,861.58)	(11,124.16)
Group 1	0028662470	120,000.00	0.000 %	VA	80.00	360	100,870.28	01/31/2021	20,174.06	20,174.06

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10-Feb-2021 2:21:38 PM

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Group 1	0028662716	112,000.00	4.875 %	TX	80.00	360	104,009.98	Active	(20,301.89)	(9,878.64)
Group 1	0028664602	195,000.00	0.000 %	GA	71.00	360	174,783.86	01/31/2021	34,956.77	34,956.77
Group 1	0028665225	196,000.00	4.250 %	NY	62.00	360	179,645.10	Active	(35,098.41)	(17,078.44)
Group 1	0028665545	222,000.00	0.000 %	OH	80.00	360	165,373.99	11/30/2020	(33,074.80)	0.00
Group 1	0028665580	100,000.00	0.000 %	SC	80.00	360	89,480.97	01/31/2021	17,896.19	17,896.19
Group 1	0028667538	313,000.00	4.625 %	TN	75.00	360	277,612.48	Active	(56,371.60)	0.00
Group 1	0028667652	170,000.00	0.000 %	UT	80.00	360	150,293.25	01/31/2021	30,058.65	30,058.65
Group 1	0028667844	145,000.00	0.000 %	CA	72.00	360	129,964.16	01/31/2021	25,992.83	25,992.83
Group 1	0028669233	221,000.00	0.000 %	MA	75.00	360	197,916.48	01/31/2021	39,583.30	39,583.30
Group 1	0028669761	467,000.00	4.500 %	CA	75.00	360	430,671.25	Active	(84,131.87)	(40,937.51)
Group 1	0028673342	128,000.00	0.000 %	NH	69.00	360	114,253.58	01/31/2021	22,850.72	22,850.72
Group 1	0028673671	170,000.00	4.750 %	NV	75.00	360	157,914.28	Active	(30,523.62)	0.00
Group 1	0028675445	95,000.00	0.000 %	OK	80.00	360	85,350.57	01/31/2021	17,070.11	17,070.11
Group 1	0028676602	144,000.00	%	SD	80.00	360	127,644.00	10/31/2020	(25,528.80)	(12,421.99)
Group 1	0028677845	263,000.00	0.000 %	FL	80.00	360	232,205.35	01/31/2021	46,441.07	46,441.07
Group 1	0028677972	256,000.00	0.000 %	WA	80.00	360	228,036.78	01/31/2021	45,607.36	45,607.36
Group 1	0028678763	282,000.00	%	CA	73.00	360	245,371.40	10/31/2020	(49,074.28)	(23,878.93)
Group 1	0028678802	417,000.00	0.000 %	AZ	64.00	360	384,649.93	01/31/2021	76,993.64	76,993.64
Group 1	0028678962	156,000.00	5.375 %	LA	78.00	360	145,432.37	Active	(28,470.58)	(13,853.43)
Group 1	0028679618	220,000.00	0.000 %	CO	80.00	360	197,378.18	01/31/2021	39,475.64	39,475.64
Group 1	0028680355	131,000.00	0.000 %	MA	80.00	360	117,628.37	01/31/2021	23,525.67	23,525.67
Group 1	0028681503	300,000.00	%	PA	80.00	360	267,493.43	10/31/2020	(53,498.69)	(26,031.79)
Group 1	0028681537	308,000.00	0.000 %	CA	75.00	360	278,117.32	01/31/2021	55,623.46	55,623.46
Group 1	0028682109	176,000.00	0.000 %	CA	80.00	360	156,998.49	11/30/2020	(31,399.70)	0.00
Group 1	0028682479	313,000.00	0.000 %	NM	71.00	360	279,605.90	01/31/2021	55,921.18	55,921.18
Group 1	0028683197	288,000.00	0.000 %	WI	80.00	360	258,595.16	01/31/2021	51,061.66	51,061.66
Group 2	0028454426	130,000.00	5.125 %	PA	87.00	360	123,384.38	Active	(23,515.67)	(767.71)
Group 2	0028455235	188,000.00	0.000 %	TX	95.00	360	169,792.63	08/31/2020	(33,958.53)	(16,979.27)
Group 2	0028455566	107,000.00	0.000 %	SC	95.00	360	83,762.45	01/31/2021	16,752.49	16,752.49
Group 2	0028457531	158,000.00	0.000 %	TX	90.00	360	141,089.44	01/31/2021	28,217.89	28,217.89
Group 2	0028457778	128,000.00	0.000 %	CT	93.00	360	113,876.41	01/31/2021	22,775.28	22,775.28
Group 2	0028457933	198,000.00	0.000 %	IL	95.00	360	173,560.46	01/31/2021	34,712.09	34,712.09
Group 2	0028458050	192,000.00	4.875 %	TX	95.00	360	177,081.51	Active	(34,567.89)	(1,128.53)

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Series 2015-C03



Distribution Date: 25-Feb-2021
10-Feb-2021 2:21:38 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	0028458887	176,000.00	0.000 %	TX	95.00	360	147,119.94	01/31/2021	29,423.99	29,423.99
Group 2	0028459162	149,000.00	0.000 %	FL	95.00	360	130,992.73	01/31/2021	26,198.55	26,198.55
Group 2	0028461685	344,000.00	0.000 %	LA	95.00	360	306,499.01	01/31/2021	61,299.80	61,299.80
Group 2	0028461878	143,000.00	0.000 %	TX	95.00	360	126,621.43	01/31/2021	25,324.29	25,324.29
Group 2	0028462807	142,000.00	0.000 %	OH	95.00	360	127,819.42	01/31/2021	25,563.88	25,563.88
Group 2	0028462958	136,000.00	4.500 %	PR	95.00	360	124,254.98	Active	(24,312.12)	(793.71)
Group 2	0028462969	328,000.00	4.375 %	PR	95.00	360	299,282.06	Active	(58,523.37)	(1,910.60)
Group 2	0028463243	416,000.00	4.750 %	VA	95.00	360	368,261.62	Active	(74,910.51)	(2,445.58)
Group 2	0028464095	389,000.00	0.000 %	NC	95.00	360	347,917.12	01/31/2021	69,583.42	69,583.42
Group 2	0028465043	317,000.00	0.000 %	VA	92.00	360	283,475.63	01/31/2021	56,695.13	56,695.13
Group 2	0028466285	600,000.00	4.875 %	CA	83.00	360	547,291.83	Active	(107,170.76)	(3,498.78)
Group 2	0028466353	270,000.00	4.750 %	LA	95.00	360	250,036.62	Active	(48,585.71)	(1,586.16)
Group 2	0028466371	267,000.00	0.000 %	TX	95.00	360	238,726.71	01/31/2021	47,745.34	47,745.34
Group 2	0028466512	122,000.00	4.875 %	LA	95.00	360	113,346.84	Active	(21,920.79)	(10,960.40)
Group 2	0028467033	365,000.00	0.000 %	TX	95.00	360	334,744.90	01/31/2021	66,948.98	66,948.98
Group 2	0028467487	182,000.00	4.625 %	CA	90.00	360	168,195.43	Active	(32,773.67)	(1,069.95)
Group 2	0028467770	101,000.00	4.625 %	IN	95.00	360	94,007.55	Active	(18,095.24)	(590.75)
Group 2	0028467825	80,000.00	0.000 %	MO	90.00	360	71,953.96	01/31/2021	14,390.79	14,390.79
Group 2	0028469450	140,000.00	4.875 %	VA	90.00	360	130,332.01	Active	(25,100.42)	(819.45)
Group 2	0028469789	343,000.00	4.375 %	FL	90.00	360	311,813.09	Active	(60,700.87)	(1,981.68)
Group 2	0028469865	62,000.00	4.625 %	NJ	95.00	360	57,102.60	Active	(10,811.32)	(352.95)
Group 2	0028469971	184,000.00	5.000 %	CA	95.00	360	171,177.62	Active	(33,106.98)	0.00
Group 2	0028470354	194,000.00	4.875 %	GA	95.00	360	181,173.10	Active	(34,960.83)	(1,141.35)
Group 2	0028470872	190,000.00	4.500 %	NC	95.00	360	175,342.88	Active	(34,002.55)	(1,110.07)
Group 2	0028471312	165,000.00	0.000 %	OK	95.00	360	147,119.79	01/31/2021	29,423.96	29,423.96
Group 2	0028472144	337,000.00	4.500 %	OR	95.00	360	308,719.54	Active	(60,398.67)	(1,971.82)
Group 2	0028472742	185,000.00	4.625 %	CO	85.00	360	171,377.33	Active	(33,218.25)	(16,609.13)
Group 2	0028473833	417,000.00	0.000 %	TX	90.00	360	375,467.13	09/30/2020	(75,093.43)	(37,546.72)
Group 2	0028474992	113,000.00	4.250 %	PR	85.00	360	104,000.37	Active	(20,338.95)	0.00
Group 2	0028478106	64,000.00	0.000 %	AL	85.00	360	57,538.95	01/31/2021	11,507.79	11,507.79
Group 2	0028478712	276,000.00	0.000 %	TX	90.00	360	247,636.93	09/30/2020	(49,527.39)	(24,763.70)
Group 2	0028478760	292,000.00	4.375 %	NY	95.00	360	269,200.57	Active	(52,197.08)	(1,704.06)
Group 2	0028478763	386,000.00	4.500 %	NC	95.00	360	352,264.59	Active	(68,927.39)	(2,250.25)

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

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10-Feb-2021 2:21:38 PM

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Group 2	0028478810	238,000.00	4.500 %	NY	95.00	360	222,587.37	Active	(42,563.85)	(1,389.57)
Group 2	0028479566	303,000.00	4.875 %	TX	95.00	360	279,444.82	Active	(54,665.30)	(1,784.65)
Group 2	0028479983	201,000.00	4.625 %	NJ	95.00	360	184,161.33	Active	(37,450.24)	(1,222.63)
Group 2	0028480641	67,000.00	4.875 %	OH	85.00	360	61,918.23	Active	(11,917.65)	(389.07)
Group 2	0028480891	144,000.00	4.625 %	TX	90.00	360	119,358.51	Active	(23,366.45)	(762.84)
Group 2	0028481153	161,000.00	0.000 %	WY	90.00	360	144,153.73	11/30/2020	(28,830.75)	0.00
Group 2	0028481413	394,000.00	4.125 %	GA	95.00	360	359,230.16	Active	(68,929.92)	(2,250.34)
Group 2	0028481998	40,000.00	5.000 %	WI	90.00	360	37,127.17	Active	(7,157.37)	(233.67)
Group 2	0028483026	257,000.00	4.250 %	CA	90.00	360	233,719.51	Active	(45,720.03)	(1,492.61)
Group 2	0028483730	194,000.00	0.000 %	TX	90.00	360	172,416.65	01/31/2021	34,483.33	34,483.33
Group 2	0028483922	258,000.00	0.000 %	FL	95.00	360	233,125.09	09/30/2020	(46,625.02)	(23,312.51)
Group 2	0028484119	210,000.00	4.500 %	PA	85.00	360	194,159.31	Active	(37,690.34)	(1,230.47)
Group 2	0028484767	321,000.00	4.500 %	NY	95.00	360	283,348.90	Active	(57,557.79)	0.00
Group 2	0028485373	226,000.00	4.500 %	NJ	95.00	360	210,993.23	Active	(40,316.99)	(1,316.22)
Group 2	0028485889	105,000.00	4.625 %	VA	95.00	360	96,179.48	Active	(18,741.16)	0.00
Group 2	0028485910	87,000.00	4.750 %	GA	85.00	360	80,628.39	Active	(15,606.81)	(509.51)
Group 2	0028486188	85,000.00	%	TX	95.00	360	76,250.44	10/31/2020	(15,250.09)	(497.87)
Group 2	0028486211	67,000.00	0.000 %	IN	83.00	360	58,519.31	01/31/2021	11,703.86	11,703.86
Group 2	0028486393	299,000.00	4.500 %	TX	95.00	360	257,386.24	Active	(50,726.46)	0.00
Group 2	0028487751	225,000.00	4.875 %	WV	90.00	360	210,281.54	Active	(40,603.55)	0.00
Group 2	0028488023	146,000.00	4.625 %	MN	95.00	360	129,308.76	Active	(26,309.94)	(858.94)
Group 2	0028488913	621,000.00	0.000 %	NY	90.00	360	552,072.12	01/31/2021	110,414.42	110,414.42
Group 2	0028489156	295,000.00	0.000 %	NY	95.00	360	277,569.92	01/31/2021	55,513.98	55,513.98
Group 2	0028491130	400,000.00	0.000 %	FL	83.00	360	357,240.32	01/31/2021	71,448.06	71,448.06
Group 2	0028491603	412,000.00	0.000 %	VA	94.00	360	348,186.09	01/31/2021	69,637.22	69,637.22
Group 2	0028491696	220,000.00	0.000 %	MI	90.00	360	196,688.85	01/31/2021	39,337.77	39,337.77
Group 2	0028491924	171,000.00	4.250 %	TX	95.00	360	155,034.92	Active	(30,635.36)	0.00
Group 2	0028492233	181,000.00	0.000 %	FL	95.00	360	159,865.45	01/31/2021	31,973.09	31,973.09
Group 2	0028492790	200,000.00	4.875 %	TX	95.00	360	189,320.34	Active	(36,169.73)	(18,084.87)
Group 2	0028494441	317,000.00	4.625 %	NH	95.00	360	292,543.55	Active	(57,123.15)	(1,864.88)
Group 2	0028494896	348,000.00	4.625 %	AZ	95.00	360	322,088.96	Active	(62,813.91)	(31,406.96)
Group 2	0028495419	238,000.00	4.625 %	CA	95.00	360	220,624.48	Active	(42,756.94)	0.00
Group 2	0028495575	222,000.00	4.625 %	FL	95.00	360	209,467.21	Active	(40,421.63)	(1,319.64)

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10-Feb-2021 2:21:38 PM

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Group 2	0028496295	117,000.00	0.000 %	IL	95.00	360	109,715.69	01/31/2021	21,943.14	21,943.14
Group 2	0028496335	111,000.00	0.000 %	OH	95.00	360	93,265.53	01/31/2021	18,653.11	18,653.11
Group 2	0028496977	237,000.00	0.000 %	MN	95.00	360	222,226.64	01/31/2021	44,445.33	44,445.33
Group 2	0028497834	333,000.00	4.125 %	CT	95.00	360	304,052.72	Active	(59,453.84)	(1,940.97)
Group 2	0028498435	157,000.00	0.000 %	OH	95.00	360	138,549.61	01/31/2021	27,709.92	27,709.92
Group 2	0028498969	117,000.00	0.000 %	OH	95.00	360	103,219.88	01/31/2021	20,643.98	20,643.98
Group 2	0028501846	324,000.00	0.000 %	CT	90.00	360	293,321.71	09/30/2020	(58,664.34)	(29,332.17)
Group 2	0028502165	414,000.00	4.625 %	MD	90.00	360	383,963.92	Active	(74,508.01)	(2,432.44)
Group 2	0028502407	129,000.00	0.000 %	IN	85.00	360	116,617.41	01/31/2021	23,323.48	23,323.48
Group 2	0028503158	92,000.00	4.750 %	IL	95.00	360	81,978.87	Active	(15,109.85)	(7,554.93)
Group 2	0028504716	209,000.00	0.000 %	GA	95.00	360	184,780.33	01/31/2021	36,956.07	36,956.07
Group 2	0028504843	223,000.00	4.625 %	CA	95.00	360	207,059.86	Active	(40,027.87)	(1,306.78)
Group 2	0028505520	160,000.00	0.000 %	CO	95.00	360	150,963.72	01/31/2021	30,192.74	30,192.74
Group 2	0028506461	415,000.00	0.000 %	TX	95.00	360	371,655.37	01/31/2021	74,331.07	74,331.07
Group 2	0028506859	199,000.00	4.500 %	TX	91.00	360	181,549.47	Active	(35,594.93)	(1,162.06)
Group 2	0028507754	270,000.00	4.875 %	ID	90.00	360	251,017.27	Active	(48,636.51)	(1,587.82)
Group 2	0028508772	125,000.00	4.375 %	TN	95.00	360	109,199.41	Active	(21,758.12)	(710.33)
Group 2	0028509056	238,000.00	0.000 %	FL	95.00	360	213,207.83	01/31/2021	42,641.57	42,641.57
Group 2	0028509914	137,000.00	%	AL	95.00	360	123,081.13	10/31/2020	(24,616.23)	(803.64)
Group 2	0028510575	219,000.00	4.500 %	TN	95.00	360	199,811.31	Active	(39,171.52)	(1,278.82)
Group 2	0028510993	203,000.00	4.500 %	MN	90.00	360	189,314.39	Active	(36,259.42)	(1,183.75)
Group 2	0028511446	347,000.00	%	LA	95.00	360	308,722.83	10/31/2020	(61,744.57)	(2,015.76)
Group 2	0028512688	299,000.00	5.000 %	WA	95.00	360	279,312.21	Active	(53,820.10)	(1,757.04)
Group 2	0028513120	178,000.00	0.000 %	FL	90.00	360	160,264.40	01/31/2021	32,052.88	32,052.88
Group 2	0028513762	201,000.00	0.000 %	KS	95.00	360	179,109.82	01/31/2021	35,821.96	35,821.96
Group 2	0028515427	212,000.00	4.375 %	CA	95.00	360	195,658.27	Active	(37,900.49)	(1,237.32)
Group 2	0028515524	284,000.00	%	FL	95.00	360	255,733.46	10/31/2020	(51,146.69)	(1,669.77)
Group 2	0028517173	182,000.00	4.375 %	TX	95.00	360	168,410.05	Active	(32,632.66)	(1,065.35)
Group 2	0028517279	100,000.00	5.125 %	OH	95.00	360	95,344.59	Active	(18,192.71)	(593.93)
Group 2	0028517846	64,000.00	4.625 %	NC	85.00	360	59,302.81	Active	(11,476.92)	(374.68)
Group 2	0028518198	417,000.00	4.500 %	TX	95.00	360	379,508.41	Active	(74,769.64)	(2,440.98)
Group 2	0028518272	162,000.00	3.875 %	CT	85.00	360	161,203.91	Active	(31,084.33)	(15,542.16)
Group 2	0028520149	157,000.00	0.000 %	OR	95.00	360	139,993.77	01/31/2021	27,998.75	27,998.75

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Group 2	0028520620	127,000.00	0.000 %	TX	95.00	360	114,076.17	01/31/2021	22,815.23	22,815.23
Group 2	0028521604	382,000.00	%	NV	90.00	360	319,506.79	10/31/2020	(63,901.36)	(2,086.17)
Group 2	0028523238	121,000.00	0.000 %	TN	95.00	360	108,233.71	01/31/2021	21,646.74	21,646.74
Group 2	0028523717	120,000.00	4.625 %	GA	95.00	360	111,327.02	Active	(21,577.72)	0.00
Group 2	0028523755	137,000.00	4.125 %	PR	87.00	360	126,680.12	Active	(24,753.62)	(12,376.81)
Group 2	0028523936	290,000.00	4.500 %	CA	95.00	360	275,379.12	Active	(52,051.70)	(1,699.32)
Group 2	0028524199	153,000.00	4.625 %	MN	90.00	360	142,202.12	Active	(27,544.51)	(899.24)
Group 2	0028524322	152,000.00	0.000 %	AL	95.00	360	127,533.10	01/31/2021	25,506.62	25,506.62
Group 2	0028527648	333,000.00	4.500 %	PA	95.00	360	308,753.37	Active	(59,611.32)	0.00
Group 2	0028527797	285,000.00	0.000 %	FL	95.00	360	255,283.02	01/31/2021	51,056.60	51,056.60
Group 2	0028527858	477,000.00	4.250 %	CA	90.00	360	415,827.44	Active	(81,990.50)	(2,676.72)
Group 2	0028528167	351,000.00	4.625 %	AZ	95.00	360	327,313.41	Active	(63,218.07)	(2,063.86)
Group 2	0028530041	119,000.00	%	MA	95.00	360	105,957.13	10/31/2020	(21,191.43)	(691.83)
Group 2	0028530388	152,000.00	0.000 %	OH	95.00	360	136,056.85	01/31/2021	27,211.37	27,211.37
Group 2	0028530473	69,000.00	0.000 %	NE	91.00	360	61,411.02	01/31/2021	12,282.20	12,282.20
Group 2	0028530500	164,000.00	4.250 %	CA	90.00	360	150,290.71	Active	(29,319.58)	0.00
Group 2	0028530857	159,000.00	4.500 %	CA	85.00	360	131,539.04	Active	(26,917.22)	(878.76)
Group 2	0028531024	123,000.00	4.875 %	FL	95.00	360	119,783.33	Active	(24,134.84)	(12,067.42)
Group 2	0028532055	137,000.00	0.000 %	WA	90.00	360	123,388.89	01/31/2021	24,677.78	24,677.78
Group 2	0028533087	252,000.00	4.125 %	TX	95.00	360	226,611.82	Active	(44,537.64)	(1,454.00)
Group 2	0028533394	306,000.00	4.500 %	OR	85.00	360	284,323.63	Active	(55,074.42)	(1,798.00)
Group 2	0028534697	342,000.00	0.000 %	HI	89.00	360	298,174.74	01/31/2021	59,634.95	59,634.95
Group 2	0028535672	178,000.00	0.000 %	PA	95.00	360	158,313.65	01/31/2021	31,662.73	31,662.73
Group 2	0028536616	626,000.00	0.000 %	CA	83.00	360	561,488.04	01/31/2021	112,297.61	112,297.61
Group 2	0028536948	306,000.00	4.375 %	TX	90.00	360	279,381.18	Active	(54,870.98)	0.00
Group 2	0028537321	266,000.00	4.750 %	TX	95.00	360	246,106.40	Active	(48,076.14)	(1,569.53)
Group 2	0028538465	119,000.00	0.000 %	FL	95.00	360	106,494.39	01/31/2021	21,298.88	21,298.88
Group 2	0028538920	377,000.00	0.000 %	LA	95.00	360	329,335.04	01/31/2021	65,867.01	65,867.01
Group 2	0028539412	71,000.00	0.000 %	OH	95.00	360	62,916.28	01/31/2021	12,583.26	12,583.26
Group 2	0028539547	173,000.00	0.000 %	IL	91.00	360	153,507.57	01/31/2021	30,701.51	30,701.51
Group 2	0028540000	214,000.00	0.000 %	MI	95.00	360	186,935.29	11/30/2020	(37,387.06)	0.00
Group 2	0028540673	76,000.00	%	MI	90.00	360	65,238.86	10/31/2020	(13,047.77)	(425.96)
Group 2	0028542812	380,000.00	4.375 %	NY	89.00	360	351,054.80	Active	(68,354.29)	(34,177.14)

Contact:
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Group 2	0028543116	317,000.00	0.000 %	NJ	92.00	360	283,604.74	01/31/2021	56,720.95	56,720.95
Group 2	0028543168	356,000.00	4.750 %	TX	95.00	360	326,861.51	Active	(64,461.02)	(2,104.44)
Group 2	0028544449	103,000.00	0.000 %	OH	95.00	360	90,507.17	01/31/2021	18,101.43	18,101.43
Group 2	0028544600	404,000.00	0.000 %	MA	85.00	360	351,949.91	01/31/2021	70,389.98	70,389.98
Group 2	0028544824	261,000.00	0.000 %	TX	95.00	360	252,072.09	09/30/2020	(50,414.42)	(25,207.21)
Group 2	0028544903	271,000.00	%	LA	95.00	360	243,128.80	10/31/2020	(48,625.76)	(1,587.47)
Group 2	0028544948	214,000.00	0.000 %	CA	95.00	360	193,558.32	11/30/2020	(38,711.66)	0.00
Group 2	0028546228	147,000.00	0.000 %	AR	95.00	360	131,166.02	01/31/2021	26,233.20	26,233.20
Group 2	0028546360	284,000.00	0.000 %	MA	90.00	360	252,426.12	01/31/2021	50,485.22	50,485.22
Group 2	0028547883	417,000.00	4.375 %	MA	86.00	360	375,426.15	Active	(75,154.57)	(37,577.29)

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.

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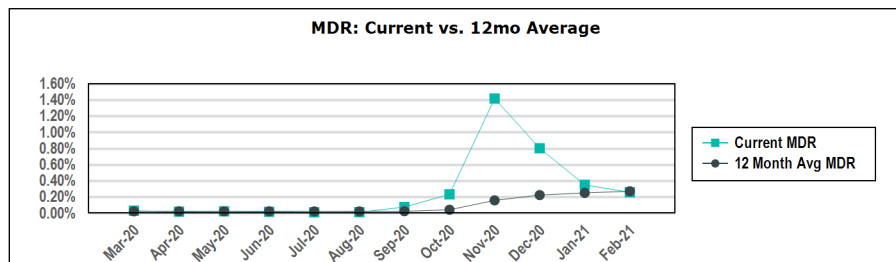
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Realized Loss Report - Collateral

Summary

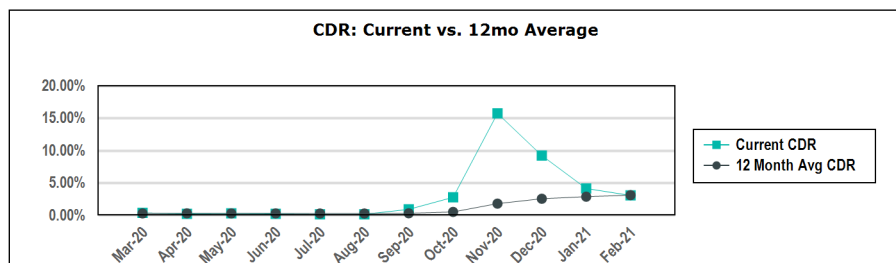
MDR

Current Month 0.261 %
3 Month Average 0.474 %
12 Month Average 0.274 %



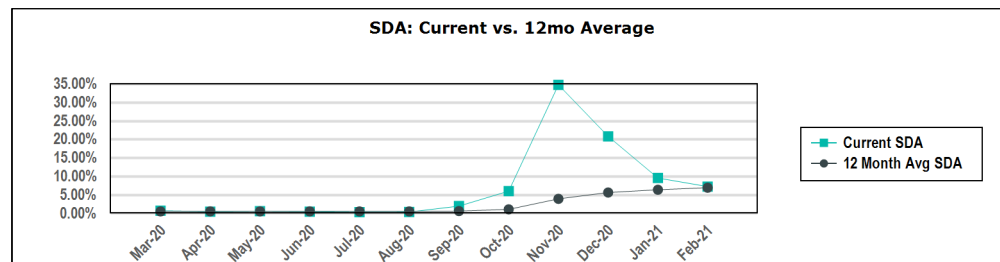
CDR

Current Month 3.090 %
3 Month Average 5.506 %
12 Month Average 3.133 %



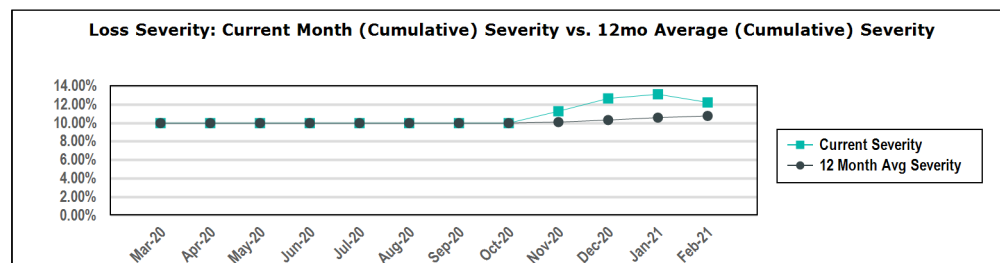
SDA

Current Month 7.270 %
3 Month Average 12.574 %
12 Month Average 6.969 %



Loss Severity

Current Month (Cumulative) 12.241 %
3 Month Average (Cumulative) 12.676 %
12 Month Average (Cumulative) 10.775 %



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.

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-C03



Distribution Date: 25-Feb-2021
10-Feb-2021 2:21:39 PM

Prepayment Rates

Summary

SMM

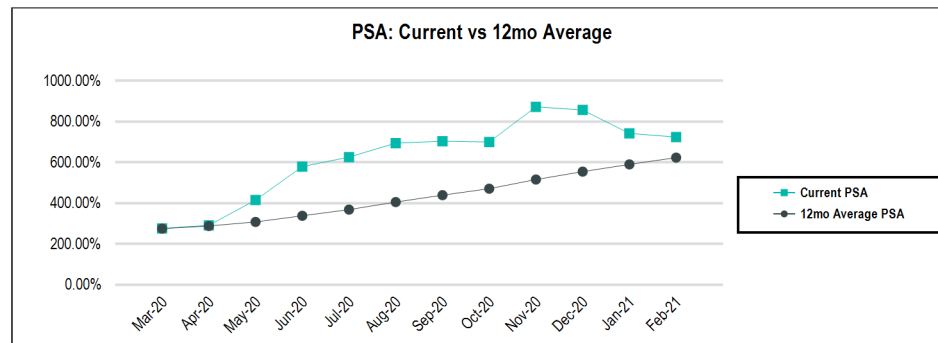
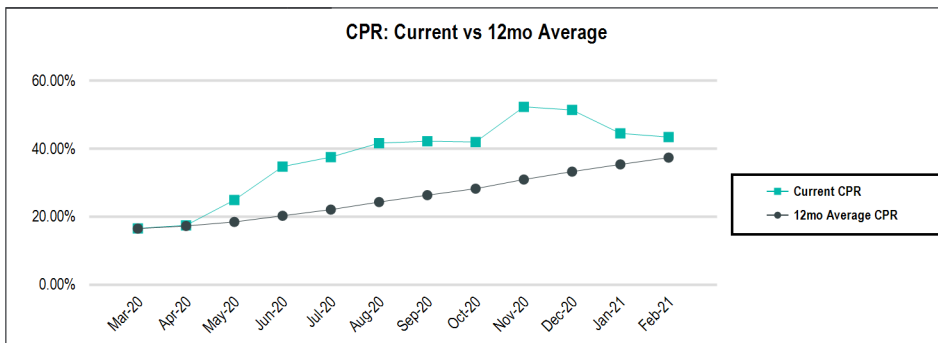
Current Month 4.644 %
3 Month Average 5.093 %
12 Month Average 3.949 %

CPR

Current Month 43.480 %
3 Month Average 46.486 %
12 Month Average 37.435 %

PSA

Current Month 724.669 %
3 Month Average 774.770 %
12 Month Average 623.908 %



Group 1

SMM

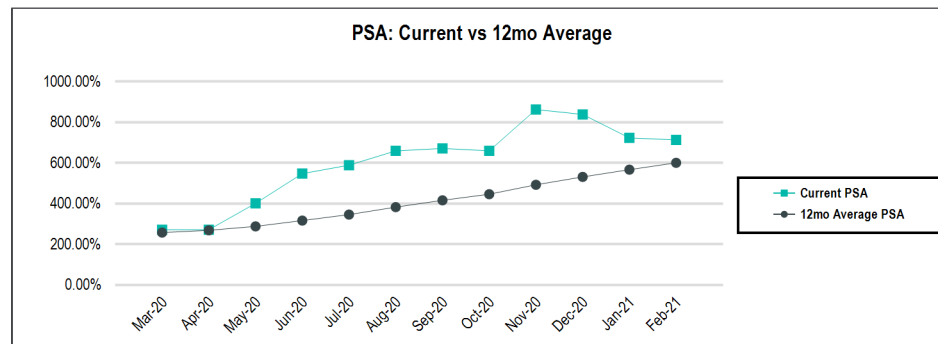
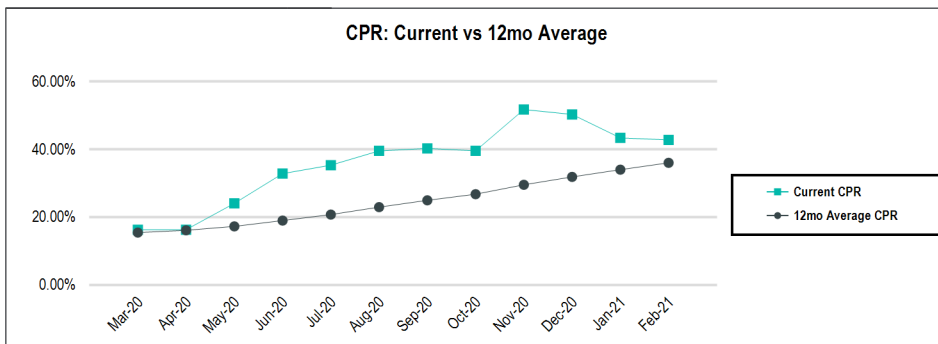
Current Month 4.551 %
3 Month Average 4.950 %
12 Month Average 3.770 %

CPR

Current Month 42.816 %
3 Month Average 45.523 %
12 Month Average 36.064 %

PSA

Current Month 713.603 %
3 Month Average 758.717 %
12 Month Average 601.075 %



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Series 2015-C03



Distribution Date: 25-Feb-2021
 10-Feb-2021 2:21:40 PM

Prepayment Rates

Group 2

SMM

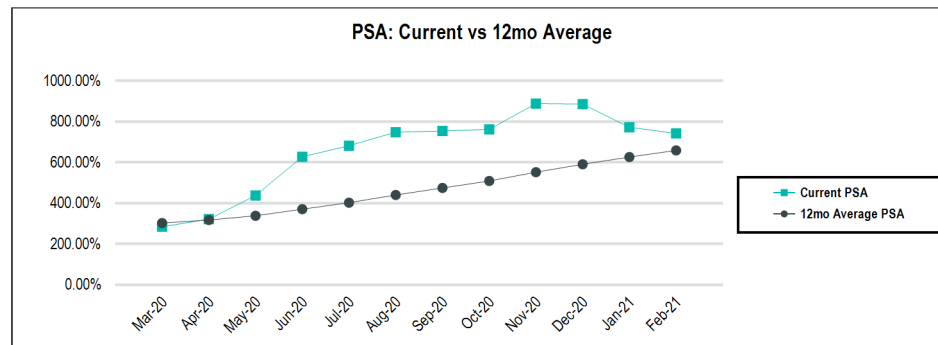
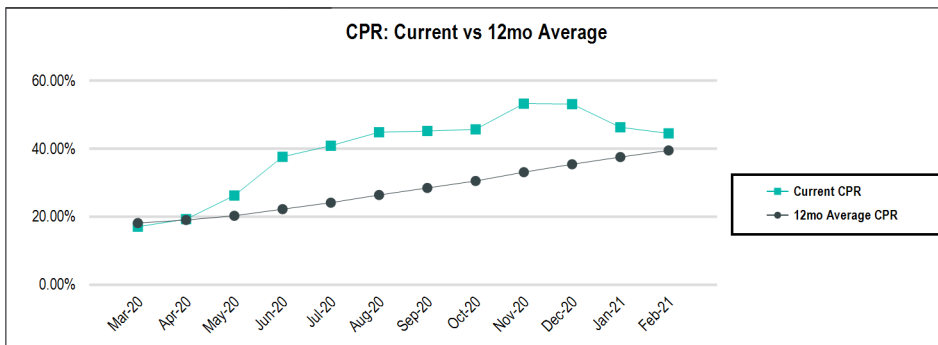
Current Month	4.796 %
3 Month Average	5.327 %
12 Month Average	4.235 %

CPR

Current Month	44.557 %
3 Month Average	48.026 %
12 Month Average	39.547 %

PSA

Current Month	742.611 %
3 Month Average	800.439 %
12 Month Average	659.116 %



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-C03



Supplemental Reporting

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-C03), 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 July 22, 2015.

Cut-off Date

means the close of business on May 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 July 2025.

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.

Payment Date

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C03



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.