

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C04



Distribution Date: 28-May-2024
03-May-2024 3:04:25 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	04/30/2024	0.00000 %	3,154,167,795.41	0.00	26,508,081.03	0.00	3,127,659,714.37	26,508,081.03	0.00
1M-1	30711XBE3	05/24/2024	7.04450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XBF0	05/24/2024	11.14450 %	52,156,358.74	532,818.49	760,663.65	0.00	51,395,695.08	1,293,482.14	0.00
1M-2H	NA	04/30/2024	0.00000 %	123,228,728.14	0.00	1,797,203.96	0.00	121,431,524.18	1,797,203.96	0.00
1B-H	NA	04/30/2024	0.00000 %	128,974,979.89	0.00	0.00	(189.43)	128,975,169.32	0.00	5,403,481.68
2A-H	NA	04/30/2024	0.00000 %	1,753,545,687.63	0.00	16,512,213.35	0.00	1,737,033,474.27	16,512,213.35	0.00
2M-1	30711XBG8	05/24/2024	7.14450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XBH6	05/24/2024	10.99450 %	34,046,873.48	343,134.32	919,800.75	0.00	33,127,072.73	1,262,935.07	0.00
2M-2H	NA	04/30/2024	0.00000 %	37,099,798.00	0.00	1,002,277.70	0.00	36,097,520.30	1,002,277.70	0.00
2B-H	NA	04/30/2024	0.00000 %	142,285,207.08	0.00	0.00	120,447.53	142,164,759.55	0.00	3,185,719.45
Totals				5,425,505,428.37	875,952.81	47,500,240.44	120,258.10	5,377,884,929.80	48,376,193.25	8,589,201.13

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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	25,800,700,949.00	3,154,167,795.41	8,686,469.10	17,821,611.94	0.00	0.00	26,508,081.03	3,127,659,714.37	0.12122383	26,508,081.03
1M-1	242,553,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	12,766,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	203,805,103.00	52,156,358.74	249,264.69	511,398.97	0.00	0.00	760,663.65	51,395,695.08	0.25218061	760,663.65
1M-2H	481,526,016.00	123,228,728.14	588,932.42	1,208,271.55	0.00	0.00	1,797,203.96	121,431,524.18	0.25218061	1,797,203.96
1B-H	134,378,651.00	128,974,979.89	0.00	0.00	0.00	(189.43)	(189.43)	128,975,169.32	0.95978914	0.00
2A-H	17,442,057,505.00	1,753,545,687.63	4,616,933.18	11,895,280.17	0.00	0.00	16,512,213.35	1,737,033,474.27	0.09958879	16,512,213.35
2M-1	155,343,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	8,176,289.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	199,975,581.00	34,046,873.48	268,917.11	650,883.64	0.00	0.00	919,800.75	33,127,072.73	0.16565559	919,800.75
2M-2H	217,907,047.00	37,099,798.00	293,030.45	709,247.25	0.00	0.00	1,002,277.70	36,097,520.30	0.16565559	1,002,277.70
2B-H	145,350,479.00	142,285,207.08	0.00	0.00	0.00	120,447.53	120,447.53	142,164,759.55	0.97808250	0.00
Totals	45,044,540,056.00	5,425,505,428.37	14,703,546.95	32,796,693.52	0.00	120,258.10	47,620,498.54	5,377,884,929.80	0.11939038	47,500,240.44

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$447,258,897 as a result of the CAS 2015-C04 tender offer.

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$197,012,419 as a result of the CAS 2015-C04 tender offers. See Supplemental Reporting on the final page of this report for additional information.

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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	25,800,700,949.00	122.25124432	0.33667570	0.69074139	0.00000000	0.00000000	1.02741709	121.22382723	0.12122383	1.02741709
1M-1	242,553,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	12,766,436.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	203,805,103.00	255.91291863	1.22305421	2.50925498	0.00000000	0.00000000	3.73230915	252.18060943	0.25218061	3.73230915
1M-2H	481,526,016.00	255.91291861	1.22305421	2.50925497	0.00000000	0.00000000	3.73230916	252.18060945	0.25218061	3.73230916
1B-H	134,378,651.00	959.78772618	0.00000000	0.00000000	0.00000000	(0.00140967)	(0.00140967)	959.78913585	0.95978914	0.00000000
2A-H	17,442,057,505.00	100.53548368	0.26470118	0.68198836	0.00000000	0.00000000	0.94668954	99.58879414	0.09958879	0.94668954
2M-1	155,343,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	8,176,289.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	199,975,581.00	170.25515470	1.34474974	3.25481560	0.00000000	0.00000000	4.59956533	165.65558937	0.16565559	4.59956533
2M-2H	217,907,047.00	170.25515471	1.34474976	3.25481557	0.00000000	0.00000000	4.59956534	165.65558938	0.16565559	4.59956534
2B-H	145,350,479.00	978.91116740	0.00000000	0.00000000	0.00000000	0.82866965	0.82866965	978.08249775	0.97808250	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 %	3,154,167,795.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,127,659,714.37
1M-1	N/A	N/A	7.04450 %	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	04/25/24 - 05/27/24	33	11.14450 %	52,156,358.74	532,818.49	0.00	0.00	0.00	0.00	532,818.49	0.00	51,395,695.08
1M-2H	N/A	N/A	0.00000 %	123,228,728.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	121,431,524.18
1B-H	N/A	N/A	0.00000 %	128,974,979.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	128,975,169.32
2A-H	N/A	N/A	0.00000 %	1,753,545,687.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,737,033,474.27
2M-1	N/A	N/A	7.14450 %	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	04/25/24 - 05/27/24	33	10.99450 %	34,046,873.48	343,134.32	0.00	0.00	0.00	0.00	343,134.32	0.00	33,127,072.73
2M-2H	N/A	N/A	0.00000 %	37,099,798.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	36,097,520.30
2B-H	N/A	N/A	0.00000 %	142,285,207.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	142,164,759.55
Totals					875,952.81	0.00	0.00	0.00	0.00	875,952.81	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	25,800,700,949.00	0.00000 %	122.25124432	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	121.22382723
1M-1	242,553,000.00	7.04450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	12,766,436.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	203,805,103.00	11.14450 %	255.91291863	2.61435304	0.00000000	0.00000000	0.00000000	0.00000000	2.61435304	0.00000000	252.18060943
1M-2H	481,526,016.00	0.00000 %	255.91291861	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	252.18060945
1B-H	134,378,651.00	0.00000 %	959.78772618	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	959.78913585
2A-H	17,442,057,505.00	0.00000 %	100.53548368	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	99.58879414
2M-1	155,343,000.00	7.14450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	8,176,289.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	199,975,581.00	10.99450 %	170.25515470	1.71588110	0.00000000	0.00000000	0.00000000	0.00000000	1.71588110	0.00000000	165.65558937
2M-2H	217,907,047.00	0.00000 %	170.25515471	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	165.65558938
2B-H	145,350,479.00	0.00000 %	978.91116740	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	978.08249775

(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	2,695,841.97
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(120,258.10)
Total Deposits	2,575,583.87
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,556,417.21
Total Withdrawals (Pool Distribution Amount)	2,575,583.87
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	
Adjusted SOFR	5.444500%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	29,065,759.22
Total Principal Reduction Cumulative	23,446,268,052.35
Scheduled Principal Current	9,524,666.20
Scheduled Principal Cumulative	2,200,130,602.71
Unscheduled Principal Current	19,541,282.45
Unscheduled Principal Cumulative	21,240,733,967.66
Senior Reduction Amount	26,508,081.03
Subordinate Reduction Amount	2,557,867.62
Calculated Recovery Principal Amount	189.43
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	189.43
Modification Loss Amount	55,599.40
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	78,901.51
Group 2	
Total Principal Reduction Current	18,554,739.33
Total Principal Reduction Cumulative	16,220,387,074.25
Scheduled Principal Current	5,178,880.74
Scheduled Principal Cumulative	1,378,780,909.91
Unscheduled Principal Current	13,255,411.06
Unscheduled Principal Cumulative	14,838,420,814.27
Senior Reduction Amount	16,512,213.35
Subordinate Reduction Amount	1,922,078.45
Calculated Recovery Principal Amount	720,512.53
Calculated Tranche Write-Down Amount	120,447.53
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	65,796.42
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	105,809.33

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	121498
Period Beginning Loan Count	24054
Period Reference Pool Removal Loan Count	135
Period Ending Loan Count	23920
UPB at Origination	27,447,496,000.00
UPB at Issuance	26,875,730,155.31
UPB Actual Current	3,429,462,102.96
Period PIF Loan Count Current	135
PIF Loan Count Cumulative	97278
Period PIF Loan UPB Current	16,589,880.81
PIF Loan UPB Cumulative	20,455,716,332.03
Period Partial Prepayment Amount	3,030,135.16
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	88
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	14,238,931.24
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	32,656,755.93
Total Active Modified Loan Count	584
Total Active Modified Loan UPB	117,176,756.27
Group 2	
At Issuance Loan Count	83164
Period Beginning Loan Count	13595
Period Reference Pool Removal Loan Count	82
Period Ending Loan Count	13513
UPB at Origination	18,514,585,000.00
UPB at Issuance	18,168,809,901.07
UPB Actual Current	1,948,422,826.82
Period PIF Loan Count Current	78
PIF Loan Count Cumulative	69296
Period PIF Loan UPB Current	11,087,302.50
PIF Loan UPB Cumulative	14,492,028,276.16
Period Partial Prepayment Amount	1,488,490.50
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	50
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	6,896,001.10
Credit Event Amount Current	840,960.06
Credit Event Amount Cumulative	53,934,810.95
Total Active Modified Loan Count	551
Total Active Modified Loan UPB	116,596,610.86
Structural Reporting	
Group 1	
Senior Percentage	91.199722%
Subordinate Percentage	8.800278%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00
Group 2	
Senior Percentage	89.149247%
Subordinate Percentage	10.850753%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
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	4.000000 %	8.800000 %	8.800000 %
1M-1	0.00	0.00	3.050000 %	8.800000 %	8.800000 %
1M-1H	0.00	0.00	3.050000 %	8.800000 %	8.800000 %
1M-2	0.00	0.00	0.500000 %	3.730000 %	3.760000 %
1M-2H	0.00	0.00	0.500000 %	3.730000 %	3.760000 %
1B-H	0.00	189.43	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.000000 %	10.850000 %	10.850000 %
2M-1	0.00	0.00	3.100000 %	10.850000 %	10.850000 %
2M-1H	0.00	0.00	3.100000 %	10.850000 %	10.850000 %
2M-2	0.00	0.00	0.800000 %	7.230000 %	7.300000 %
2M-2H	0.00	0.00	0.800000 %	7.230000 %	7.300000 %
2B-H	120,447.53	0.00	0.000000 %	0.000000 %	0.000000 %

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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	559	89,914,526.46	1.493335 %	1.671931 %
60 Days	145	25,174,754.42	0.387359 %	0.468116 %
90 Days	64	10,081,225.41	0.170972 %	0.187457 %
120 Days	31	5,408,095.97	0.082815 %	0.100562 %
150 Days	35	5,774,070.53	0.093500 %	0.107367 %
180+ Days	156	28,954,276.76	0.416745 %	0.538395 %
Totals	990	165,306,949.55	2.644725 %	3.073828 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	313	50,019,147.41	1.308528 %	1.458513 %
60 Days	74	12,193,400.47	0.309365 %	0.355548 %
90 Days	34	4,940,582.99	0.142140 %	0.144063 %
120 Days	17	3,132,348.26	0.071070 %	0.091336 %
150 Days	16	2,651,915.84	0.066890 %	0.077327 %
180+ Days	82	15,750,806.93	0.342809 %	0.459279 %
Totals	536	88,688,201.90	2.240803 %	2.586067 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	246	39,895,379.05	1.820469 %	2.047573 %
60 Days	71	12,981,353.95	0.525420 %	0.666249 %
90 Days	30	5,140,642.42	0.222008 %	0.263836 %
120 Days	14	2,275,747.71	0.103604 %	0.116799 %
150 Days	19	3,122,154.69	0.140605 %	0.160240 %
180+ Days	74	13,203,469.83	0.547621 %	0.677649 %
Totals	454	76,618,747.65	3.359728 %	3.932347 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	207	48,334,910.17	55,599.40	0.115029
Group 2	285	64,411,892.00	65,796.42	0.102149

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0029558295	404,594.86	466.18	0.115221
Group 1	0029558684	322,973.90	370.07	0.114582
Group 1	0029559237	52,744.17	87.91	0.166672
Group 1	0029559485	91,644.45	105.01	0.114584
Group 1	0029560799	147,347.10	255.35	0.173298
Group 1	0029561294	256,726.39	94.95	0.036985
Group 1	0029561768	125,636.66	222.48	0.177082
Group 1	0029561794	215,251.11	246.64	0.114582
Group 1	0029561967	112,542.02	82.06	0.072915
Group 1	0029561979	45,065.38	93.89	0.208342
Group 1	0029563321	491,975.53	717.46	0.145832
Group 1	0029563322	372,811.74	381.11	0.102226
Group 1	0029563530	55,024.37	97.44	0.177085
Group 1	0029563704	254,829.82	265.45	0.104168
Group 1	0029563916	305,580.91	553.15	0.181016
Group 1	0029564260	125,408.27	65.32	0.052086
Group 1	0029567939	106,712.64	122.27	0.114579
Group 1	0029568738	180,921.35	58.76	0.032478
Group 1	0029568777	271,231.31	423.80	0.156250
Group 1	0029569142	99,257.39	81.36	0.081969
Group 1	0029569984	489,797.60	663.27	0.135417
Group 1	0029570902	116,120.68	133.05	0.114579
Group 1	0029571475	331,172.13	344.97	0.104166
Group 1	0029572270	92,077.80	115.10	0.125003

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0029572964	225,441.65	236.11	0.104732
Group 1	0029573340	316,191.02	329.37	0.104168
Group 1	0029573734	298,928.33	217.97	0.072917
Group 1	0029574266	282,832.04	147.31	0.052084
Group 1	0029574454	217,525.33	67.98	0.031252
Group 1	0029575050	280,050.79	376.90	0.134583
Group 1	0029575163	158,736.81	264.56	0.166666
Group 1	0029575193	387,344.03	298.58	0.077084
Group 1	0029575764	129,809.41	175.78	0.135414
Group 1	0029575765	129,809.46	175.78	0.135414
Group 1	0029576608	193,465.12	221.68	0.114584
Group 1	0029577087	224,119.12	373.53	0.166666
Group 1	0029577227	338,078.99	501.78	0.148421
Group 1	0029578942	105,822.67	130.82	0.123622
Group 1	0029579581	270,580.65	310.04	0.114583
Group 1	0029580282	206,750.70	323.05	0.156251
Group 1	0029580905	523,349.72	654.19	0.125001
Group 1	0029581911	254,400.51	344.50	0.135416
Group 1	0029582051	110,390.26	149.49	0.135420
Group 1	0029582338	72,969.81	128.61	0.176251
Group 1	0029582388	140,562.04	168.72	0.120032
Group 1	0029582404	119,745.17	12.47	0.010414
Group 1	0029583586	352,633.40	492.99	0.139802
Group 1	0029584478	399,050.57	290.97	0.072916
Group 1	0029584823	96,617.49	60.39	0.062504
Group 1	0029585154	337,550.44	597.75	0.177085
Group 1	0029585209	308,121.09	160.48	0.052083
Group 1	0029585506	189,405.11	47.77	0.025221
Group 1	0029585642	130,370.59	27.16	0.020833
Group 1	0029585910	210,856.88	385.27	0.182716
Group 1	0029586556	272,089.02	283.43	0.104168
Group 1	0029586560	257,479.62	375.49	0.145833
Group 1	0029586778	151,734.23	268.70	0.177086
Group 1	0029587513	76,107.53	23.78	0.031245

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0029589140	288,765.62	36.70	0.012709
Group 1	0029591055	182,462.02	304.10	0.166665
Group 1	0029591384	174,337.25	3.08	0.001767
Group 1	0029591646	387,449.56	403.59	0.104166
Group 1	0029592386	193,343.70	221.54	0.114584
Group 1	0029592663	221,154.13	248.85	0.112523
Group 1	0029595338	200,641.85	209.00	0.104166
Group 1	0029596393	147,525.29	184.41	0.125002
Group 1	0029596756	168,544.13	105.34	0.062500
Group 1	0029596954	180,683.08	318.45	0.176248
Group 1	0029597253	245,708.47	255.95	0.104168
Group 1	0029597530	155,977.50	194.97	0.124999
Group 1	0029598672	195,114.67	182.92	0.093750
Group 1	0029599557	86,352.46	116.94	0.135422
Group 1	0029599793	178,141.59	222.68	0.125002
Group 1	0029599883	375,467.53	613.78	0.163471
Group 1	0029600004	325,445.25	406.81	0.125001
Group 1	0029600655	393,029.94	491.29	0.125001
Group 1	0029600702	159,359.60	223.96	0.140538
Group 1	0029600862	146,755.02	6.73	0.004586
Group 1	0029601430	294,395.45	398.66	0.135416
Group 1	0029601494	378,809.33	369.01	0.097413
Group 1	0029602142	64,367.80	107.28	0.166667
Group 1	0029602709	216,167.75	382.80	0.177085
Group 1	0029603806	190,536.42	40.24	0.021119
Group 1	0029604653	219,299.75	228.44	0.104168
Group 1	0029605486	43,482.82	67.94	0.156246
Group 1	0029605644	396,105.11	536.39	0.135416
Group 1	0029607281	316,725.68	362.91	0.114582
Group 1	0029607908	174,932.81	236.89	0.135418
Group 1	0029607932	147,533.01	318.99	0.216216
Group 1	0029608316	98,418.27	2.10	0.002134
Group 1	0029609507	384,323.93	480.40	0.124999
Group 1	0029609729	160,293.68	317.25	0.197918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0029609730	188,428.82	120.84	0.064130
Group 1	0029610727	664,424.00	239.66	0.036070
Group 1	0029610834	230,435.88	336.05	0.145832
Group 1	0029611812	327,376.78	443.32	0.135416
Group 1	0029613438	148,146.78	77.16	0.052083
Group 1	0029613677	57,802.67	84.30	0.145841
Group 1	0029613971	168,618.40	281.03	0.166666
Group 1	0029613988	96,956.27	141.39	0.145829
Group 1	0029614564	99,856.89	135.22	0.135414
Group 1	0029615033	219,629.83	343.17	0.156249
Group 1	0029615333	393,793.23	451.22	0.114583
Group 1	0029617953	218,437.87	182.03	0.083333
Group 1	0029618783	350,425.14	438.03	0.125000
Group 1	0029620435	301,132.90	627.36	0.208333
Group 1	0029620705	287,153.67	568.32	0.197915
Group 1	0029620776	202,852.62	274.70	0.135419
Group 1	0029620828	526,916.44	768.42	0.145833
Group 1	0029621113	225,204.82	5.20	0.002309
Group 1	0029621432	116,853.95	146.07	0.125002
Group 1	0029621851	254,886.04	238.96	0.093752
Group 1	0029622532	201,911.72	358.74	0.177672
Group 1	0029623489	118,514.07	160.49	0.135419
Group 1	0029623922	125,104.65	208.51	0.166668
Group 1	0029623936	125,564.55	91.56	0.072919
Group 1	0029623995	173,965.31	193.88	0.111448
Group 1	0029625020	65,380.60	95.35	0.145838
Group 1	0029625024	76,944.38	31.88	0.041433
Group 1	0029625978	159,727.62	199.66	0.125000
Group 1	0029627982	112,799.06	152.75	0.135418
Group 1	0029628271	385,354.39	481.69	0.124999
Group 1	0029628318	432,938.20	454.84	0.105059
Group 1	0029629054	236,277.18	319.96	0.135417
Group 1	0029629807	348,095.47	507.64	0.145834
Group 1	0029630161	198,849.27	235.49	0.118426

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0029631403	187,282.97	273.12	0.145833
Group 1	0029632762	271,546.29	86.73	0.031939
Group 1	0029633056	132,737.29	207.40	0.156248
Group 1	0029633680	364,079.85	417.17	0.114582
Group 1	0029633851	119,994.22	149.99	0.124998
Group 1	0029634809	347,232.12	36.17	0.010417
Group 1	0029634981	117,263.39	158.79	0.135413
Group 1	0029638489	325,426.41	203.39	0.062500
Group 1	0029638961	544,369.81	850.58	0.156250
Group 1	0029639356	67,054.71	97.79	0.145836
Group 1	0029640220	323,771.78	342.27	0.105713
Group 1	0029640563	450,553.70	563.19	0.125000
Group 1	0029640947	153,023.04	79.70	0.052084
Group 1	0029641505	107,299.04	84.68	0.078920
Group 1	0029641596	76,126.54	90.32	0.118645
Group 1	0029641979	98,082.52	102.17	0.104167
Group 1	0029642062	234,823.04	188.54	0.080290
Group 1	0029643438	95,122.04	89.18	0.093753
Group 1	0029644142	231,395.44	313.35	0.135418
Group 1	0029644445	625,713.08	716.96	0.114583
Group 1	0029644755	318,646.63	497.89	0.156251
Group 1	0029645021	97,255.48	101.31	0.104169
Group 1	0029646807	402,882.18	503.60	0.124999
Group 1	0029647036	335,072.38	383.94	0.114584
Group 1	0029647200	346,103.66	324.47	0.093749
Group 1	0029647267	708,623.67	434.44	0.061308
Group 1	0029647676	412,626.04	601.75	0.145834
Group 1	0029648786	188,383.88	117.74	0.062500
Group 1	0029649559	133,728.11	208.95	0.156250
Group 1	0029650466	239,155.77	398.59	0.166665
Group 1	0029651335	180,486.31	224.10	0.124165
Group 1	0029652349	252,975.39	131.76	0.052084
Group 1	0029652817	114,141.88	47.56	0.041667
Group 1	0029655100	282,127.66	558.38	0.197917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0029655319	79,058.35	131.76	0.166662
Group 1	0029655506	288,873.68	391.18	0.135416
Group 1	0029657734	60,449.45	98.94	0.163674
Group 1	0029659088	354,177.00	295.15	0.083334
Group 1	0029659312	309,107.55	321.99	0.104168
Group 1	0029659753	141,200.50	191.21	0.135417
Group 1	0029659838	157,300.24	180.24	0.114583
Group 1	0029660782	273,234.77	199.23	0.072915
Group 1	0029661120	612,236.94	989.72	0.161656
Group 1	0029661779	234,106.59	195.09	0.083334
Group 1	0029662280	67,989.62	77.90	0.114576
Group 1	0029662741	217,962.66	363.27	0.166666
Group 1	0029664465	49,820.07	16.87	0.033862
Group 1	0029664534	126,252.69	184.12	0.145835
Group 1	0029664621	177,631.03	314.55	0.177081
Group 1	0029664782	270,015.56	337.52	0.125000
Group 1	0029664893	245,128.95	408.55	0.166667
Group 1	0029665686	215,418.84	231.09	0.107275
Group 1	0029665859	304,658.48	412.56	0.135417
Group 1	0029665981	413,279.79	559.65	0.135417
Group 1	0029666325	180,817.61	56.51	0.031252
Group 1	0029667324	132,166.40	275.09	0.208139
Group 1	0029668004	256,879.00	240.82	0.093748
Group 1	0029668068	226,917.12	354.56	0.156251
Group 1	0029668971	446,106.71	462.32	0.103634
Group 1	0029669372	356,659.51	185.76	0.052083
Group 1	0029669395	219,082.47	342.32	0.156252
Group 1	0029670438	190,795.67	278.24	0.145831
Group 1	0029670875	374,687.46	668.40	0.178389
Group 1	0029671196	140,949.75	161.58	0.114637
Group 1	0029671389	365,974.02	419.35	0.114585
Group 1	0029671542	229,203.91	286.50	0.124998
Group 1	0029671678	236,935.95	98.72	0.041665
Group 1	0029672136	213,622.00	356.04	0.166668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0029673133	238,964.01	213.37	0.089290
Group 1	0029674436	137,507.88	163.63	0.118997
Group 1	0029674441	262,499.75	54.69	0.020834
Group 1	0029674803	214,580.42	201.17	0.093750
Group 1	0029674816	102,024.20	63.77	0.062505
Group 1	0029675958	293,850.16	306.09	0.104165
Group 1	0029676278	296,136.18	185.09	0.062502
Group 1	0029676323	86,797.89	45.21	0.052087
Group 1	0029676381	162,792.04	135.66	0.083333
Group 1	0029676833	108,270.48	120.91	0.111674
Group 1	0029677705	590,957.28	998.88	0.169027
Group 1	0029677861	507,911.92	634.89	0.125000
Group 1	0029678203	110,034.18	137.54	0.124998
Group 2	0029134697	168,043.85	192.55	0.114583
Group 2	0029134709	83,000.66	103.75	0.124999
Group 2	0029134766	128,577.27	272.51	0.211943
Group 2	0029135692	176,480.19	257.37	0.145835
Group 2	0029136034	340,408.84	174.27	0.051194
Group 2	0029136371	386,396.89	362.25	0.093751
Group 2	0029136970	163,300.92	119.07	0.072914
Group 2	0029136981	182,736.28	190.35	0.104167
Group 2	0029137865	374,157.25	174.71	0.046694
Group 2	0029138017	265,210.15	165.76	0.062501
Group 2	0029138436	314,072.18	429.44	0.136733
Group 2	0029139176	456,747.76	666.09	0.145833
Group 2	0029139295	268,720.68	307.91	0.114584
Group 2	0029139835	297,613.80	310.01	0.104165
Group 2	0029139970	117,789.31	61.35	0.052085
Group 2	0029140419	179,408.25	268.32	0.149558
Group 2	0029140671	282,913.92	176.82	0.062500
Group 2	0029141440	327,893.28	537.86	0.164035
Group 2	0029141498	223,834.68	279.79	0.124999
Group 2	0029141921	445,464.57	556.83	0.125000
Group 2	0029142802	182,495.40	285.15	0.156251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029143376	321,286.75	432.40	0.134584
Group 2	0029143768	236,445.38	49.26	0.020834
Group 2	0029145062	309,708.67	570.76	0.184289
Group 2	0029145898	137,987.85	68.99	0.049997
Group 2	0029146109	282,823.14	265.15	0.093751
Group 2	0029146197	262,153.62	72.29	0.027575
Group 2	0029146530	180,855.75	244.91	0.135417
Group 2	0029146630	79,077.78	107.08	0.135411
Group 2	0029146748	289,428.25	512.53	0.177084
Group 2	0029146782	211,804.48	88.25	0.041666
Group 2	0029147227	242,737.17	328.71	0.135418
Group 2	0029147246	256,336.58	373.82	0.145832
Group 2	0029149019	188,674.65	58.96	0.031250
Group 2	0029149230	178,592.91	241.84	0.135414
Group 2	0029149981	310,752.84	43.44	0.013979
Group 2	0029150444	237,738.09	173.35	0.072916
Group 2	0029150943	199,638.45	311.94	0.156252
Group 2	0029151032	308,001.36	417.09	0.135418
Group 2	0029151115	74,757.98	55.93	0.074815
Group 2	0029151189	143,927.78	239.88	0.166667
Group 2	0029151193	114,006.98	71.25	0.062496
Group 2	0029151207	103,397.94	107.71	0.104170
Group 2	0029151240	1,111.43	1.62	0.145758
Group 2	0029151803	138,121.64	192.79	0.139580
Group 2	0029151936	253,544.20	321.74	0.126897
Group 2	0029152153	184,078.61	261.38	0.141994
Group 2	0029152154	153,541.22	159.94	0.104167
Group 2	0029154066	499,587.11	1,078.69	0.215916
Group 2	0029154236	142,315.04	148.24	0.104163
Group 2	0029154473	151,906.60	174.06	0.114584
Group 2	0029154556	108,664.20	45.28	0.041670
Group 2	0029155150	297,126.18	433.31	0.145834
Group 2	0029155833	128,977.16	188.09	0.145832
Group 2	0029155988	130,103.15	27.10	0.020830

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029156021	137,195.78	114.33	0.083333
Group 2	0029156237	71,129.03	88.91	0.124998
Group 2	0029156749	155,214.13	145.51	0.093748
Group 2	0029156950	189,246.34	98.57	0.052086
Group 2	0029157631	162,720.43	169.50	0.104166
Group 2	0029157791	203,007.40	32.05	0.015788
Group 2	0029157952	300,777.04	31.33	0.010416
Group 2	0029158465	190,374.59	178.48	0.093752
Group 2	0029158665	75,120.47	54.78	0.072923
Group 2	0029158667	114,007.85	35.63	0.031252
Group 2	0029158692	129,954.03	103.87	0.079928
Group 2	0029159490	170,968.15	106.86	0.062503
Group 2	0029159562	602,902.57	1,002.68	0.166309
Group 2	0029159584	138,250.46	192.97	0.139580
Group 2	0029159590	158,873.55	248.24	0.156250
Group 2	0029160726	131,921.65	178.64	0.135414
Group 2	0029160792	320,796.41	501.24	0.156249
Group 2	0029160822	175,078.27	182.37	0.104165
Group 2	0029161168	277,143.10	173.21	0.062498
Group 2	0029161493	119,245.40	49.69	0.041670
Group 2	0029161649	191,929.96	204.45	0.106523
Group 2	0029161674	358,573.61	359.59	0.100283
Group 2	0029161679	180,736.34	258.57	0.143065
Group 2	0029161917	446,762.51	558.45	0.124999
Group 2	0029162118	248,795.78	388.74	0.156249
Group 2	0029162495	477,820.84	547.50	0.114583
Group 2	0029162532	345,492.44	195.00	0.056441
Group 2	0029162584	112,397.24	99.14	0.088205
Group 2	0029162692	123,136.38	153.92	0.125000
Group 2	0029162713	71,435.35	17.23	0.024120
Group 2	0029162965	400,775.74	288.89	0.072083
Group 2	0029163032	80,663.83	91.39	0.113297
Group 2	0029163074	238,514.04	347.83	0.145832
Group 2	0029163122	234,582.31	268.79	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029163671	135,816.33	113.18	0.083333
Group 2	0029163969	364,115.20	652.28	0.179141
Group 2	0029164131	108,216.32	180.36	0.166666
Group 2	0029164522	265,354.50	248.77	0.093750
Group 2	0029164527	153,098.00	121.35	0.079263
Group 2	0029164975	197,221.00	225.98	0.114582
Group 2	0029165415	104,542.24	52.54	0.050257
Group 2	0029165666	115,599.57	45.19	0.039092
Group 2	0029165769	101,292.29	2.00	0.001974
Group 2	0029165918	108,093.31	112.60	0.104169
Group 2	0029166128	285,240.13	356.55	0.125000
Group 2	0029166244	305,294.81	710.39	0.232690
Group 2	0029166897	170,408.96	53.25	0.031248
Group 2	0029167517	152,245.68	149.02	0.097881
Group 2	0029167643	363,477.30	227.17	0.062499
Group 2	0029167645	77,464.09	104.90	0.135418
Group 2	0029167778	362,111.43	678.96	0.187500
Group 2	0029167978	135,204.52	15.78	0.011671
Group 2	0029168609	149,445.03	217.94	0.145833
Group 2	0029169710	407,362.92	254.60	0.062500
Group 2	0029169900	462,052.95	327.43	0.070864
Group 2	0029170052	104,096.33	119.28	0.114586
Group 2	0029170216	419,763.76	94.27	0.022458
Group 2	0029170260	189,356.68	157.80	0.083335
Group 2	0029170705	171,439.71	196.44	0.114583
Group 2	0029171041	176,018.89	275.03	0.156250
Group 2	0029171086	308,635.94	161.24	0.052243
Group 2	0029171961	306,667.94	159.72	0.052082
Group 2	0029171981	139,275.33	34.52	0.024785
Group 2	0029172118	257,007.31	162.29	0.063146
Group 2	0029172972	156,206.62	276.97	0.177310
Group 2	0029173032	57,300.75	59.69	0.104170
Group 2	0029173497	204,371.71	438.07	0.214350
Group 2	0029173759	221,590.11	138.49	0.062498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029174239	204,514.39	320.41	0.156669
Group 2	0029174262	244,504.95	356.57	0.145833
Group 2	0029174358	198,013.72	226.89	0.114583
Group 2	0029174554	100,029.95	31.26	0.031251
Group 2	0029174623	276,386.17	28.79	0.010417
Group 2	0029175060	298,557.91	311.00	0.104167
Group 2	0029175912	254,804.61	265.42	0.104166
Group 2	0029176040	300,391.63	60.34	0.020087
Group 2	0029176737	266,473.93	365.56	0.137184
Group 2	0029176991	289,443.96	422.11	0.145835
Group 2	0029177036	196,927.99	119.02	0.060438
Group 2	0029177403	60,081.75	112.65	0.187495
Group 2	0029177813	271,413.33	414.97	0.152892
Group 2	0029177888	123,549.87	115.83	0.093752
Group 2	0029177889	106,620.29	77.74	0.072913
Group 2	0029177979	258,461.34	350.00	0.135417
Group 2	0029178412	109,717.69	114.29	0.104167
Group 2	0029178472	98,048.19	40.85	0.041663
Group 2	0029178488	95,716.00	2.29	0.002392
Group 2	0029178543	219,905.70	73.30	0.033332
Group 2	0029179491	324,082.55	202.55	0.062500
Group 2	0029179555	502,031.10	924.79	0.184210
Group 2	0029180659	328,535.31	513.34	0.156251
Group 2	0029181166	204,761.76	255.95	0.124999
Group 2	0029181497	353,071.12	213.24	0.060396
Group 2	0029181505	232,633.82	120.45	0.051777
Group 2	0029181636	273,906.54	199.72	0.072915
Group 2	0029181910	485,692.10	657.71	0.135417
Group 2	0029181961	522,552.60	326.60	0.062501
Group 2	0029182086	302,286.43	554.34	0.183382
Group 2	0029182527	123,624.99	167.41	0.135418
Group 2	0029182536	183,644.49	90.75	0.049416
Group 2	0029182626	366,821.14	97.74	0.026645
Group 2	0029183067	482,227.03	719.51	0.149206

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029183115	132,898.82	96.91	0.072920
Group 2	0029183286	379,577.67	421.40	0.111018
Group 2	0029183380	140,892.63	146.76	0.104164
Group 2	0029183395	171,497.57	250.10	0.145833
Group 2	0029183403	163,289.01	238.13	0.145833
Group 2	0029183449	340,385.90	500.95	0.147171
Group 2	0029183452	274,349.88	171.47	0.062500
Group 2	0029183736	336,178.69	99.48	0.029591
Group 2	0029184618	307,003.08	415.73	0.135416
Group 2	0029184848	129,134.54	174.87	0.135417
Group 2	0029184902	315,616.18	740.19	0.234522
Group 2	0029185411	171,358.89	53.55	0.031250
Group 2	0029185721	175,391.31	200.97	0.114584
Group 2	0029186165	380,025.86	118.76	0.031251
Group 2	0029186853	221,997.09	84.68	0.038145
Group 2	0029187254	230,450.12	264.06	0.114584
Group 2	0029187299	184,365.18	230.46	0.125002
Group 2	0029188141	358,881.30	485.99	0.135418
Group 2	0029188714	125,946.59	52.23	0.041470
Group 2	0029188930	170,151.23	152.13	0.089409
Group 2	0029189454	199,099.93	165.92	0.083335
Group 2	0029189462	375,643.18	420.82	0.112027
Group 2	0029189800	194,050.46	343.63	0.177083
Group 2	0029189849	155,925.29	64.97	0.041667
Group 2	0029190090	164,117.58	1.60	0.000975
Group 2	0029190603	258,988.84	323.74	0.125002
Group 2	0029190608	190,425.08	357.05	0.187502
Group 2	0029191556	111,880.91	42.64	0.038112
Group 2	0029191619	173,727.80	144.77	0.083332
Group 2	0029191629	200,361.07	292.19	0.145832
Group 2	0029191634	233,112.35	100.83	0.043254
Group 2	0029192328	107,987.09	109.05	0.100984
Group 2	0029192463	173,975.15	163.10	0.093749
Group 2	0029192505	59,689.95	62.18	0.104172

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029192690	131,685.56	41.15	0.031249
Group 2	0029192896	159,423.91	6.11	0.003833
Group 2	0029193992	350,330.24	231.01	0.065941
Group 2	0029194072	311,863.84	104.96	0.033656
Group 2	0029194100	239,086.73	273.95	0.114582
Group 2	0029194281	155,456.77	141.76	0.091189
Group 2	0029194828	143,372.15	201.55	0.140578
Group 2	0029194840	238,143.26	223.26	0.093750
Group 2	0029195021	279,761.18	320.56	0.114583
Group 2	0029195225	118,054.34	86.08	0.072916
Group 2	0029195458	87,869.63	100.68	0.114579
Group 2	0029195491	251,400.98	261.88	0.104168
Group 2	0029195534	396,272.53	123.84	0.031251
Group 2	0029196134	202,363.12	231.87	0.114581
Group 2	0029196367	199,187.83	310.17	0.155717
Group 2	0029197129	191,323.25	59.79	0.031251
Group 2	0029197448	345,583.76	395.98	0.114583
Group 2	0029197494	143,790.47	89.87	0.062501
Group 2	0029197822	314,411.20	393.01	0.124999
Group 2	0029198016	142,822.47	89.26	0.062497
Group 2	0029198044	314,900.05	285.10	0.090537
Group 2	0029198322	218,244.00	85.04	0.038966
Group 2	0029199273	126,644.97	51.75	0.040862
Group 2	0029199294	279,893.79	472.70	0.168885
Group 2	0029199385	324,781.57	78.76	0.024250
Group 2	0029199708	219,219.62	137.01	0.062499
Group 2	0029199882	334,564.74	325.25	0.097216
Group 2	0029200306	93,846.72	14.36	0.015302
Group 2	0029200594	283,364.75	324.69	0.114584
Group 2	0029200700	210,684.37	43.89	0.020832
Group 2	0029200876	217,547.75	203.95	0.093750
Group 2	0029201157	228,155.35	70.99	0.031115
Group 2	0029201165	259,313.88	52.23	0.020142
Group 2	0029202343	302,009.96	469.37	0.155415

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029202766	110,620.84	53.11	0.048011
Group 2	0029202981	281,669.35	176.04	0.062499
Group 2	0029203135	261,839.64	300.02	0.114582
Group 2	0029203356	79,969.43	155.04	0.193874
Group 2	0029203487	418,683.69	857.79	0.204878
Group 2	0029203720	193,188.78	201.24	0.104168
Group 2	0029203873	398,436.57	228.25	0.057286
Group 2	0029203896	297,477.87	284.84	0.095752
Group 2	0029204222	99,206.87	104.30	0.105134
Group 2	0029204376	328,904.36	381.72	0.116058
Group 2	0029204507	227,229.31	47.34	0.020834
Group 2	0029204579	291,346.78	215.74	0.074049
Group 2	0029204877	167,270.78	104.54	0.062497
Group 2	0029204903	157,560.30	32.83	0.020836
Group 2	0029204923	187,020.36	155.85	0.083333
Group 2	0029205022	250,102.12	312.63	0.125001
Group 2	0029205056	137,459.74	71.59	0.052081
Group 2	0029205349	115,992.68	108.74	0.093747
Group 2	0029205641	425,974.23	532.47	0.125001
Group 2	0029205855	242,206.33	370.78	0.153084
Group 2	0029205865	240,035.85	256.64	0.106917
Group 2	0029205962	183,931.77	325.71	0.177082
Group 2	0029206343	89,936.13	84.32	0.093755
Group 2	0029206538	279,710.77	87.41	0.031250
Group 2	0029206618	149,988.25	203.11	0.135417
Group 2	0029206920	298,871.83	186.79	0.062498
Group 2	0029207957	105,569.87	152.07	0.144047
Group 2	0029208213	125,516.13	65.61	0.052272
Group 2	0029208427	178,981.60	167.80	0.093753
Group 2	0029209259	268,659.34	172.77	0.064308
Group 2	0029209908	280,468.63	204.51	0.072917
Group 2	0029210295	191,916.08	79.97	0.041669
Group 2	0029210377	126,993.98	105.81	0.083319
Group 2	0029210470	403,227.36	546.04	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029210867	78,936.49	85.51	0.108328
Group 2	0029211652	262,226.10	504.67	0.192456
Group 2	0029211735	347,818.65	79.14	0.022753
Group 2	0029212483	281,535.64	151.41	0.053780
Group 2	0029212639	279,591.44	291.24	0.104166
Group 2	0029213232	82,716.74	60.31	0.072911
Group 2	0029213300	281,843.21	352.30	0.124999
Group 2	0029213904	338,999.74	282.50	0.083333
Group 2	0029214214	207,364.74	302.41	0.145835
Group 2	0029214218	91,565.01	102.88	0.112357
Group 2	0029214220	447,595.04	927.57	0.207234
Group 2	0029214297	122,168.87	114.53	0.093747
Group 2	0029214338	152,663.67	371.20	0.243149
Group 2	0029214345	290,995.41	454.68	0.156250
Group 2	0029214666	99,752.78	103.91	0.104168
Group 2	0029215297	369,338.89	240.90	0.065225
Group 2	0029215350	268,997.57	377.02	0.140157
Group 2	0029215695	199,285.39	81.55	0.040921
Group 2	0029216659	329,728.49	549.55	0.166667
Group 2	0029216840	423,925.60	450.13	0.106181
Group 2	0029217129	317,697.99	342.67	0.107860
Group 2	0029217424	253,893.49	290.92	0.114583
Group 2	0029217451	64,766.26	33.73	0.052080
Group 2	0029217606	90,610.06	113.26	0.124997
Group 2	0029217697	190,529.79	138.93	0.072918
Group 2	0029217958	362,784.26	661.21	0.182260

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	840,960.06	114,836.20	13.655

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029135600	181,585.11	43,713.99	24.074
0029142346	284,959.36	37,013.85	12.989
0029202597	303,668.85	26,701.07	8.793
0029209495	70,746.74	7,407.29	10.470

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	867,110.40	5,421.90	(17,662.10)	(2.037)

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0029134866	211,554.16	(1,722.99)	(65,882.44)	(31.142)
0029148897	115,934.17	(78.23)	(23,195.81)	(20.008)
0029210720	97,592.32	7,412.55	1,745.08	1.788
0029573885	347,719.26	29,839.37	69,671.07	20.037
0029675347	94,310.49	(30,028.80)	0.00	0.000

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
517	86,592,578.63	8,589,201.54	9.919

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029134481	364,597.25	9,139.25	2.507
0029134619	275,867.24	(23,218.45)	(8.417)
0029134777	92,315.68	7,397.58	8.013
0029134866	211,554.16	(65,882.44)	(31.142)
0029135068	151,300.51	6,792.68	4.490
0029135341	133,008.29	26,266.51	19.748
0029135545	99,579.47	66,875.99	67.158
0029135600	181,585.11	43,713.99	24.074
0029136146	332,953.79	4,575.02	1.374
0029136233	228,589.93	3,174.19	1.389
0029136367	202,398.48	14,160.28	6.996
0029136440	118,696.78	17,228.04	14.514
0029136485	340,402.98	(5,047.27)	(1.483)
0029136494	194,669.80	41,463.58	21.299
0029136592	126,829.88	3,245.39	2.559
0029136646	82,139.78	2,061.65	2.510
0029136681	129,233.05	446.49	0.345
0029137024	218,202.20	7,408.83	3.395
0029137907	209,096.51	20,327.05	9.721
0029137985	59,900.88	(752.77)	(1.257)
0029138123	133,703.55	(2,279.18)	(1.705)
0029138863	77,605.79	41,728.29	53.770

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029139012	20,436.44	3,892.08	19.045
0029139014	71,579.72	12,621.50	17.633
0029139350	206,059.67	133,296.69	64.688
0029139471	204,757.62	26,277.87	12.834
0029139532	223,485.88	(3,677.39)	(1.645)
0029140214	70,191.19	(28,076.99)	(40.001)
0029140373	171,693.87	23,061.02	13.431
0029141716	157,889.69	5,240.55	3.319
0029142104	167,307.93	(77,208.30)	(46.147)
0029142346	284,959.36	37,013.85	12.989
0029142576	119,411.05	839.83	0.703
0029142860	55,174.48	(17,114.21)	(31.018)
0029143569	64,592.50	11,417.59	17.676
0029143613	188,762.68	4,756.23	2.520
0029143991	79,163.55	5,296.99	6.691
0029144124	87,565.88	(1,081.48)	(1.235)
0029144397	99,203.46	(1,139.82)	(1.149)
0029144453	134,152.76	(7,826.50)	(5.834)
0029144717	122,808.73	(3,993.58)	(3.252)
0029144804	335,194.90	(48,510.67)	(14.472)
0029144907	242,272.38	(487.13)	(0.201)
0029145324	227,489.71	2,329.53	1.024
0029145356	57,669.09	25,937.95	44.977
0029145635	90,942.76	(25,869.35)	(28.446)
0029145804	94,850.93	17,476.39	18.425
0029145855	58,756.54	28,349.17	48.249
0029145877	146,306.52	2,917.24	1.994
0029146159	409,843.29	225,584.40	55.042
0029147103	143,911.08	4,711.46	3.274

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C04



Distribution Date: 28-May-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029147509	57,246.68	8,897.19	15.542
0029147579	171,510.58	28,334.32	16.520
0029147678	134,092.49	(2,533.89)	(1.890)
0029148135	106,583.00	29,877.03	28.032
0029148238	119,020.96	1,204.90	1.012
0029148897	115,934.17	(23,195.81)	(20.008)
0029149143	327,336.44	(61,437.91)	(18.769)
0029149163	76,228.85	22,550.63	29.583
0029149233	260,444.22	110,304.97	42.353
0029149605	169,089.02	(1,677.79)	(0.992)
0029149606	360,528.87	(4,537.95)	(1.259)
0029150274	155,714.79	354.10	0.227
0029150504	244,370.70	104,850.90	42.906
0029150994	274,258.86	(12.25)	(0.004)
0029151196	63,840.95	32,015.03	50.148
0029151744	122,962.26	12,475.31	10.146
0029151961	76,705.97	9,349.14	12.188
0029151969	87,636.72	1,265.61	1.444
0029152132	502,830.28	10,171.51	2.023
0029152423	105,219.98	20,621.68	19.599
0029152907	82,942.64	4,085.39	4.926
0029152971	92,997.98	16,489.95	17.732
0029152976	91,630.91	2,945.83	3.215
0029153052	153,542.64	47,850.22	31.164
0029153328	163,982.04	2,644.24	1.613
0029153587	189,380.15	(3,915.24)	(2.067)
0029153719	104,102.83	10,928.44	10.498
0029153972	300,514.88	50,263.34	16.726
0029154008	303,020.48	125,227.56	41.326

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029154258	37,465.67	2,488.07	6.641
0029155045	215,122.21	5,286.54	2.457
0029155555	149,935.37	35,420.82	23.624
0029155731	125,821.98	22,762.02	18.091
0029155786	114,897.96	33,469.17	29.129
0029155972	112,268.37	18,593.86	16.562
0029156044	134,709.24	46,643.66	34.625
0029156272	288,412.50	(54,795.66)	(18.999)
0029156462	119,656.32	3,574.30	2.987
0029156639	163,430.82	11,651.67	7.129
0029156857	158,229.86	3,805.74	2.405
0029156992	166,600.65	3,309.75	1.987
0029157066	353,036.75	68,823.18	19.495
0029158011	257,616.36	(3,211.59)	(1.247)
0029158796	166,294.67	10,861.16	6.531
0029159730	160,086.09	578.31	0.361
0029159918	327,782.34	105,721.82	32.254
0029159992	258,390.46	1,064.67	0.412
0029160217	262,138.91	866.83	0.331
0029160345	59,755.41	25,487.80	42.654
0029161434	137,909.11	34,316.90	24.884
0029161466	108,513.02	6,241.67	5.752
0029161593	50,035.05	23,413.02	46.793
0029161600	57,217.97	2,733.68	4.778
0029161675	295,612.34	(22,779.32)	(7.706)
0029161810	85,843.62	1,794.09	2.090
0029161913	182,426.41	(5,954.66)	(3.264)
0029161975	349,830.22	(960.96)	(0.275)
0029162776	355,617.51	27,898.69	7.845

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029163071	105,800.79	(16,769.61)	(15.850)
0029163700	242,921.44	(859.38)	(0.354)
0029163725	171,454.82	(1,915.88)	(1.117)
0029164056	85,975.17	50,371.17	58.588
0029164086	61,628.55	(251.65)	(0.408)
0029164423	400,159.83	42,335.40	10.580
0029164490	130,187.70	970.92	0.746
0029164686	142,088.66	(71,047.38)	(50.002)
0029165454	93,821.33	3,988.83	4.252
0029165468	75,400.69	(22,358.26)	(29.653)
0029165501	111,903.32	(24,157.57)	(21.588)
0029165699	139,635.37	11,442.45	8.195
0029165743	370,383.45	84,726.73	22.875
0029165981	187,659.56	2,767.52	1.475
0029166375	312,338.94	13,167.07	4.216
0029166501	157,687.55	4,493.11	2.849
0029166515	150,083.96	(7.48)	(0.005)
0029167267	111,913.96	13,585.16	12.139
0029167470	122,825.22	46,521.29	37.876
0029167632	111,314.95	14,272.01	12.821
0029168183	55,354.30	45,809.49	82.757
0029169001	79,254.09	11,238.49	14.180
0029169084	123,043.18	47,404.94	38.527
0029169230	187,263.90	16,902.51	9.026
0029169235	233,140.25	73,958.55	31.723
0029169442	373,563.41	11,658.43	3.121
0029169463	221,415.05	17,594.63	7.946
0029169591	263,928.36	95,613.50	36.227
0029169888	282,406.11	9,575.14	3.391

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029170487	59,700.87	22,485.68	37.664
0029170708	317,052.36	(1,180.91)	(0.372)
0029170906	75,126.80	15,755.66	20.972
0029170917	114,135.23	(34,008.86)	(29.797)
0029171552	240,243.22	(2,179.88)	(0.907)
0029172760	141,924.00	316.84	0.223
0029173040	66,117.89	1,680.80	2.542
0029173467	61,747.05	10,688.30	17.310
0029173471	48,641.67	731.81	1.504
0029173606	85,874.09	(503.49)	(0.586)
0029174038	189,069.46	(16,393.46)	(8.671)
0029174104	178,094.33	14,736.21	8.274
0029174229	130,945.40	2,839.21	2.168
0029174350	201,833.25	(41,254.57)	(20.440)
0029174689	161,450.30	54,251.70	33.603
0029175618	232,864.65	(9,071.03)	(3.895)
0029175630	296,406.64	2,148.81	0.725
0029175752	211,617.41	(14,301.32)	(6.758)
0029176091	242,149.09	(20,241.61)	(8.359)
0029176358	317,468.38	64,956.05	20.461
0029176419	390,115.14	111,341.17	28.541
0029176503	231,603.98	(34,818.09)	(15.033)
0029176615	90,430.58	24,084.70	26.633
0029176639	220,765.26	5,577.42	2.526
0029176650	290,995.88	103,287.99	35.495
0029176688	97,736.09	20,134.71	20.601
0029176858	147,867.47	90.70	0.061
0029177080	91,044.33	(1,326.01)	(1.456)
0029177285	117,538.96	3,442.40	2.929

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C04



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029177379	88,660.03	(1,111.71)	(1.254)
0029177564	326,086.55	119.93	0.037
0029177727	87,885.61	3,057.56	3.479
0029177748	119,539.96	7,214.67	6.035
0029177772	87,521.42	32,490.82	37.123
0029177845	91,104.52	4,621.36	5.073
0029177913	112,968.73	(1,983.57)	(1.756)
0029178102	62,480.55	9,635.99	15.422
0029178323	200,135.05	12,928.24	6.460
0029178661	329,682.55	35,438.99	10.749
0029178712	355,328.42	2,040.71	0.574
0029179576	190,086.58	14,589.41	7.675
0029179600	333,477.76	61,916.83	18.567
0029179664	221,198.70	2,336.78	1.056
0029179784	298,776.56	(1,285.08)	(0.430)
0029179960	75,210.26	2,205.52	2.932
0029180382	289,540.88	14,329.51	4.949
0029180596	80,631.76	26,740.43	33.164
0029181374	268,175.17	91,772.38	34.221
0029181450	203,957.52	48,612.33	23.835
0029181611	208,781.19	(24,198.53)	(11.590)
0029182122	70,732.26	(200.89)	(0.284)
0029182258	118,207.54	33,288.86	28.161
0029182359	395,015.71	10,212.04	2.585
0029182569	406,569.75	24,536.98	6.035
0029182850	136,049.67	(20,693.55)	(15.210)
0029183027	107,579.42	78,706.57	73.161
0029183235	131,342.36	16,255.48	12.376
0029183374	160,885.63	1,760.06	1.094

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029183578	135,327.29	332.26	0.246
0029183742	56,022.40	14,352.83	25.620
0029183775	242,719.45	(5,129.26)	(2.113)
0029184034	77,981.01	466.80	0.599
0029184500	191,899.94	(45,830.65)	(23.883)
0029186262	140,302.85	8,585.81	6.119
0029186373	83,907.12	(5,584.18)	(6.655)
0029186389	233,202.39	2,170.89	0.931
0029186885	308,035.00	14,307.16	4.645
0029187152	192,826.44	26,375.84	13.679
0029187261	190,104.22	(11,103.09)	(5.841)
0029187416	94,594.21	62.29	0.066
0029187734	265,374.77	(23,319.51)	(8.787)
0029188051	50,505.09	43,609.52	86.347
0029188209	110,629.66	7,012.87	6.339
0029188349	141,043.13	12,386.57	8.782
0029188432	73,821.61	(99.85)	(0.135)
0029188515	250,264.03	49,025.54	19.590
0029188600	153,869.37	6,222.15	4.044
0029188877	335,789.94	(16,876.53)	(5.026)
0029189405	108,173.86	(11,085.77)	(10.248)
0029190396	235,455.65	2,629.83	1.117
0029190483	281,167.97	3,467.83	1.233
0029191039	120,431.81	(442.65)	(0.368)
0029191351	104,285.07	17,485.54	16.767
0029192371	149,550.07	(95,323.71)	(63.740)
0029192587	251,069.83	(9,241.39)	(3.681)
0029192837	200,689.93	(522.00)	(0.260)
0029193040	111,981.48	(408.24)	(0.365)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029193153	304,759.04	11,436.82	3.753
0029193407	71,972.20	55,408.42	76.986
0029193695	209,621.11	18,902.89	9.018
0029194513	124,565.04	(3,651.36)	(2.931)
0029194948	292,652.99	(1,179.10)	(0.403)
0029195793	62,373.30	(14,925.30)	(23.929)
0029196518	219,101.00	(13,234.41)	(6.040)
0029196812	125,869.65	2,907.02	2.310
0029197147	250,077.61	1,736.55	0.694
0029197166	324,121.98	51,082.94	15.760
0029197565	117,066.68	6,838.74	5.842
0029197576	96,727.38	(20,908.62)	(21.616)
0029197886	308,329.64	304.35	0.099
0029198112	365,758.40	7,402.15	2.024
0029198273	258,830.91	(39,402.83)	(15.223)
0029198877	193,994.21	7,819.35	4.031
0029199202	164,383.11	34,932.57	21.251
0029199959	134,782.66	27,528.68	20.424
0029199993	169,479.48	10,665.60	6.293
0029200053	54,198.70	(9.73)	(0.018)
0029200199	369,426.47	(6,238.65)	(1.689)
0029200317	295,993.85	61,110.64	20.646
0029200507	159,606.23	1,653.69	1.036
0029200614	296,318.84	832.61	0.281
0029201759	252,846.90	56,690.26	22.421
0029202402	113,443.83	(1,653.63)	(1.458)
0029202597	303,668.85	26,701.07	8.793
0029202763	158,933.49	(23,179.48)	(14.584)
0029203681	75,332.71	37,778.16	50.148

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029203808	157,068.43	127.38	0.081
0029203853	100,977.66	7,657.15	7.583
0029203900	92,507.85	42,011.02	45.413
0029204239	225,704.75	(71,740.86)	(31.785)
0029204321	356,100.27	(34,710.24)	(9.747)
0029204637	285,101.06	7,526.13	2.640
0029204911	368,954.77	18,564.86	5.032
0029204920	108,824.68	3,669.62	3.372
0029204921	67,581.98	2,672.28	3.954
0029205209	64,728.64	(3,121.40)	(4.822)
0029205455	77,531.81	1,604.13	2.069
0029205978	146,577.18	56,235.46	38.366
0029205981	209,611.48	2,870.23	1.369
0029206099	340,463.88	(41,110.36)	(12.075)
0029206125	305,732.90	8,025.54	2.625
0029206330	160,313.39	(1,099.71)	(0.686)
0029206764	66,332.01	45,977.18	69.314
0029206826	111,785.37	(3,219.40)	(2.880)
0029206917	52,233.63	72,551.54	138.898
0029207012	113,845.33	43,640.22	38.333
0029208085	85,073.84	9,104.61	10.702
0029208548	124,265.41	3,113.50	2.506
0029208849	104,464.69	6,436.75	6.162
0029209495	70,746.74	7,407.29	10.470
0029210321	260,522.85	(2,351.92)	(0.903)
0029210720	97,592.32	1,745.08	1.788
0029211046	382,982.29	9,172.32	2.395
0029211218	148,959.88	7,826.13	5.254
0029211514	259,281.78	(79,973.42)	(30.844)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029212048	80,591.21	5,092.82	6.319
0029212235	151,369.46	13,523.93	8.934
0029212246	130,877.18	(3,768.16)	(2.879)
0029213517	196,172.48	(45,809.49)	(23.352)
0029213529	234,144.62	920.81	0.393
0029213551	28,357.11	(1,462.15)	(5.156)
0029213702	188,382.68	35,208.56	18.690
0029214029	102,891.82	3,114.78	3.027
0029214437	271,022.68	(635.45)	(0.234)
0029215084	205,980.09	39.92	0.019
0029215593	264,468.96	3,016.24	1.140
0029215911	107,678.92	6,723.19	6.244
0029216464	341,184.04	(46,583.66)	(13.654)
0029216686	215,961.44	(1,115.63)	(0.517)
0029216798	115,220.76	15,626.26	13.562
0029216818	151,142.04	(25,390.53)	(16.799)
0029217391	96,194.18	(15,289.30)	(15.894)
0029217494	137,551.92	(20,231.96)	(14.709)
0029217583	233,216.26	36,815.25	15.786
0029217674	396,811.05	(8,758.53)	(2.207)
0029217695	92,574.65	46,263.70	49.974
0029218129	201,182.33	(2,068.92)	(1.028)
0029556766	46,788.07	1,693.64	3.620
0029558002	295,229.38	37,718.17	12.776
0029558562	79,912.06	3,118.75	3.903
0029558836	115,629.34	3,071.38	2.656
0029559078	91,667.54	86,795.03	94.685
0029559154	194,297.45	35,565.14	18.304
0029559346	61,960.99	(54,884.06)	(88.578)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029560062	194,550.94	45,327.95	23.299
0029560216	71,025.44	23,789.89	33.495
0029560273	137,481.58	5,407.35	3.933
0029560446	420,625.29	121,990.80	29.002
0029560894	41,128.99	18,736.31	45.555
0029561830	351,292.83	9,125.22	2.598
0029562067	155,904.68	5,058.49	3.245
0029562910	130,046.19	(12,610.98)	(9.697)
0029563478	45,719.71	9,997.50	21.867
0029563676	156,977.17	73,051.59	46.536
0029564232	121,238.21	528.81	0.436
0029564536	140,475.67	1,341.14	0.955
0029564747	37,355.38	26,198.18	70.132
0029568101	134,182.02	29,165.53	21.736
0029568336	60,993.03	1,500.64	2.460
0029568409	75,010.52	15,522.17	20.693
0029568448	94,997.25	42,162.71	44.383
0029569405	59,620.93	(765.46)	(1.284)
0029569630	61,766.12	44,039.32	71.300
0029570452	85,892.32	(11,399.66)	(13.272)
0029573748	259,348.10	34,094.61	13.146
0029573885	347,719.26	69,671.07	20.037
0029574670	171,549.80	(4,837.52)	(2.820)
0029574723	106,585.36	18,979.81	17.807
0029575805	121,837.19	27,257.09	22.372
0029575879	30,004.92	31,406.81	104.672
0029576064	152,236.32	3,079.93	2.023
0029576204	125,222.62	48,843.13	39.005
0029576473	95,672.29	74,582.98	77.957

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C04



Distribution Date: 28-May-2024
 03-May-2024 3:04:26 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029576543	100,947.42	4,177.06	4.138
0029577583	93,230.96	863.08	0.926
0029578929	284,555.33	76,248.61	26.796
0029580263	228,592.61	5,416.89	2.370
0029580341	454,459.87	8,337.85	1.835
0029582345	58,871.06	6,915.62	11.747
0029582479	122,412.08	62,633.47	51.166
0029582503	62,656.04	27,688.11	44.191
0029582533	46,452.37	43,129.68	92.847
0029582827	394,968.93	12,538.66	3.175
0029583870	230,654.88	136,379.32	59.127
0029583941	142,452.85	(13,293.24)	(9.332)
0029583951	79,454.40	5,498.77	6.921
0029584248	104,467.18	18,942.57	18.133
0029584701	36,571.12	39,848.85	108.963
0029584961	130,875.48	15,839.98	12.103
0029585606	200,612.81	(667.40)	(0.333)
0029585930	291,108.97	56,086.56	19.267
0029586005	177,053.99	11,741.05	6.631
0029586591	58,686.31	1,656.82	2.823
0029587483	31,775.38	7,917.01	24.916
0029588090	70,278.17	33,622.71	47.842
0029590431	82,293.00	33,340.39	40.514
0029590612	80,340.27	39,919.84	49.688
0029590873	337,688.62	46,799.07	13.859
0029591243	129,299.51	(976.53)	(0.755)
0029591444	110,485.46	(22,615.75)	(20.469)
0029591661	195,574.98	141,120.73	72.157
0029591744	59,701.99	18,673.91	31.279

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029591961	316,682.91	23,765.40	7.504
0029592475	76,744.81	(15,654.80)	(20.399)
0029592621	65,226.70	86,824.13	133.111
0029593447	87,373.89	2,549.03	2.917
0029594116	209,943.83	150,554.75	71.712
0029594843	122,016.28	24,402.92	20.000
0029594844	127,266.78	3,365.85	2.645
0029595424	59,648.64	7,111.16	11.922
0029595721	389,697.49	(58,821.17)	(15.094)
0029596229	84,913.59	13,674.40	16.104
0029596464	177,213.19	4,337.03	2.447
0029596755	72,460.80	41,896.06	57.819
0029596772	416,556.30	79,493.08	19.083
0029596823	90,244.29	(3,053.38)	(3.383)
0029597328	377,431.29	133,603.38	35.398
0029597922	141,474.19	48,737.04	34.449
0029597944	128,298.47	3,204.20	2.497
0029597957	83,307.18	738.27	0.886
0029598904	91,152.28	(10,328.62)	(11.331)
0029599202	276,292.62	57,926.81	20.966
0029599274	280,127.38	103,920.71	37.098
0029600168	98,399.35	30,105.22	30.595
0029600329	56,336.83	24,107.02	42.791
0029600332	53,508.73	35,181.77	65.750
0029601917	163,113.77	77,060.28	47.243
0029602549	230,436.37	(25,978.02)	(11.273)
0029602906	179,219.94	(9,708.90)	(5.417)
0029603114	359,021.42	12,110.96	3.373
0029603965	54,306.79	48,349.34	89.030

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Series 2015-C04



Distribution Date: 28-May-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029604309	253,030.63	(1,695.13)	(0.670)
0029604608	105,955.53	33,739.97	31.844
0029604694	277,721.67	27,676.26	9.965
0029604837	152,698.81	39,197.34	25.670
0029604952	219,991.78	23,720.34	10.782
0029604967	241,133.13	51,438.81	21.332
0029605243	100,502.70	30,003.07	29.853
0029605473	75,283.77	(2,163.09)	(2.873)
0029605552	80,950.66	11,825.04	14.608
0029606196	105,558.95	13,889.94	13.158
0029606577	90,899.42	39,725.06	43.702
0029606723	60,455.52	13,233.37	21.889
0029606939	127,127.56	(1,457.68)	(1.147)
0029607142	333,676.55	108,774.23	32.599
0029607453	168,683.93	36,697.64	21.755
0029607912	199,981.64	3,578.76	1.790
0029608287	109,309.84	101,756.62	93.090
0029609018	245,140.32	37,499.04	15.297
0029609235	499,621.52	8,175.54	1.636
0029612844	80,893.12	(10,577.23)	(13.076)
0029612862	110,614.60	19,063.83	17.234
0029613174	113,981.80	(33,676.40)	(29.545)
0029613326	122,855.84	(103.98)	(0.085)
0029613403	107,996.68	45,265.64	41.914
0029613623	58,522.89	43,782.60	74.813
0029613837	157,142.67	20,009.87	12.734
0029614672	197,961.34	256.27	0.129
0029615576	237,218.01	65,127.21	27.455
0029617992	272,909.01	117,162.57	42.931

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Series 2015-C04



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029618371	53,862.28	22,408.72	41.604
0029619178	166,827.44	16,049.55	9.620
0029619184	100,325.30	11,087.96	11.052
0029619462	80,849.23	44,000.39	54.423
0029619919	258,323.89	8,180.00	3.167
0029619977	274,432.10	85,886.70	31.296
0029620403	93,869.38	82,858.12	88.270
0029621334	158,621.69	25,945.38	16.357
0029622202	29,051.72	719.84	2.478
0029622312	43,953.57	51,729.15	117.690
0029624148	103,585.52	(424.25)	(0.410)
0029624903	81,583.26	42,277.87	51.822
0029625019	54,360.77	13,632.76	25.078
0029625518	214,226.21	56,887.40	26.555
0029626207	205,382.96	63,720.30	31.025
0029626532	241,527.86	6,489.36	2.687
0029627767	65,740.68	1,728.62	2.629
0029627986	126,845.63	3,908.30	3.081
0029628157	252,029.91	285,652.22	113.341
0029630414	91,831.70	2,546.57	2.773
0029631027	296,294.42	598.41	0.202
0029631111	151,259.31	9,851.80	6.513
0029632259	71,802.17	13,205.16	18.391
0029632723	399,607.16	37,293.84	9.333
0029634558	88,546.74	1,325.83	1.497
0029637339	81,003.89	4,175.63	5.155
0029638985	109,375.72	3,415.20	3.122
0029639255	67,827.69	30,285.15	44.650
0029639539	181,797.08	23,932.78	13.165

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C04



Distribution Date: 28-May-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029640272	149,243.13	(1,948.05)	(1.305)
0029641005	69,697.90	55,970.29	80.304
0029641437	153,787.80	39,320.19	25.568
0029643124	375,876.90	(97,983.99)	(26.068)
0029643797	227,443.35	52,114.71	22.913
0029644341	119,778.82	17,188.90	14.351
0029644778	227,861.70	17,046.98	7.481
0029645068	200,012.77	3,500.45	1.750
0029645260	338,710.12	209,941.72	61.983
0029645394	374,966.54	(25,162.74)	(6.711)
0029645584	40,717.97	18,272.95	44.877
0029648155	68,849.16	16,214.12	23.550
0029648281	44,006.38	(30.98)	(0.070)
0029649315	37,323.69	35,900.85	96.188
0029649770	84,802.45	87,480.72	103.158
0029650201	383,888.82	4,445.14	1.158
0029650802	63,879.01	13,019.22	20.381
0029651042	55,161.92	1,966.29	3.565
0029651970	44,075.08	(1,065.94)	(2.418)
0029652173	64,039.76	32,006.00	49.978
0029652647	146,991.03	(430.04)	(0.293)
0029652666	190,079.62	17,065.28	8.978
0029652730	68,856.98	27,581.45	40.056
0029652734	71,116.82	54,595.30	76.768
0029653204	176,464.66	3,303.27	1.872
0029653310	227,100.17	5,303.73	2.335
0029653365	50,382.69	24,215.95	48.064
0029653483	99,290.27	170.39	0.172
0029653574	68,866.30	1,005.84	1.461

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C04



Distribution Date: 28-May-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029654952	138,998.85	3,278.39	2.359
0029655621	41,748.03	3,034.05	7.268
0029655996	58,272.91	51,627.18	88.596
0029656324	418,834.67	50,705.35	12.106
0029657715	163,178.12	(629.67)	(0.386)
0029658724	51,631.10	31,626.39	61.255
0029659890	250,394.07	23,362.56	9.330
0029660207	101,848.35	(12,188.75)	(11.968)
0029660542	72,429.74	7,050.78	9.735
0029660794	394,150.39	(24,384.72)	(6.187)
0029661543	106,622.38	1,695.21	1.590
0029662281	232,011.42	16,530.18	7.125
0029663387	362,199.14	73,795.76	20.374
0029663509	402,694.55	4,867.05	1.209
0029663939	48,463.86	17,932.41	37.002
0029665113	121,176.65	29,825.12	24.613
0029666055	167,113.93	13,504.13	8.081
0029666410	70,210.04	10,606.83	15.107
0029666491	26,914.37	24,706.36	91.796
0029668720	229,111.85	(16,512.81)	(7.207)
0029671311	138,594.94	34,302.46	24.750
0029672192	56,957.79	(77.10)	(0.135)
0029672448	192,500.65	38,613.47	20.059
0029673362	122,723.41	(17,360.11)	(14.146)
0029673841	371,531.19	(4,200.17)	(1.131)
0029674404	191,576.19	(1,376.30)	(0.718)
0029675279	389,891.59	44,733.96	11.473
0029677193	57,672.01	2,629.07	4.559
0029677619	142,831.62	5,259.85	3.683

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2015-C04



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029678152	67,121.63	3,250.47	4.843
0029678429	54,630.40	13,391.23	24.512

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C04



Distribution Date: 28-May-2024
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	347,719.26	29,839.37	0.001 %	1	94,310.49	(30,028.80)	(0.001 %)	2	442,029.75	(189.43)	(0.000 %)
Group 2	7	1,266,040.71	120,447.53	0.006 %	0	0.00	0.00	0.000 %	7	1,266,040.71	120,447.53	0.006 %
Total	8	1,613,759.97	150,286.90	0.003 %	1	94,310.49	(30,028.80)	(0.001 %)	9	1,708,070.46	120,258.10	0.002 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0029573885	388,000.00	4.375 %	GA	80.00	360	347,719.26	03/31/2023	29,839.37	69,671.07
Group 1	0029675347	102,000.00	4.750 %	IN	80.00	360	94,310.49	Active	(30,028.80)	0.00
Group 2	0029134866	229,000.00	4.000 %	KS	95.00	360	211,554.16	10/31/2023	(1,722.99)	(65,882.44)
Group 2	0029135600	204,000.00	5.000 %	NY	95.00	360	181,585.11	04/30/2024	43,713.99	43,713.99
Group 2	0029142346	309,000.00	4.500 %	NJ	95.00	360	284,959.36	04/30/2024	37,013.85	37,013.85
Group 2	0029148897	123,000.00	4.125 %	PA	95.00	360	115,934.17	02/28/2019	(78.23)	(23,195.81)
Group 2	0029202597	318,000.00	4.625 %	CA	95.00	360	303,668.85	04/30/2024	26,701.07	26,701.07
Group 2	0029209495	78,000.00	4.875 %	TX	95.00	360	70,746.74	04/30/2024	7,407.29	7,407.29
Group 2	0029210720	120,000.00	4.375 %	MT	95.00	360	97,592.32	03/31/2024	7,412.55	1,745.08

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C04

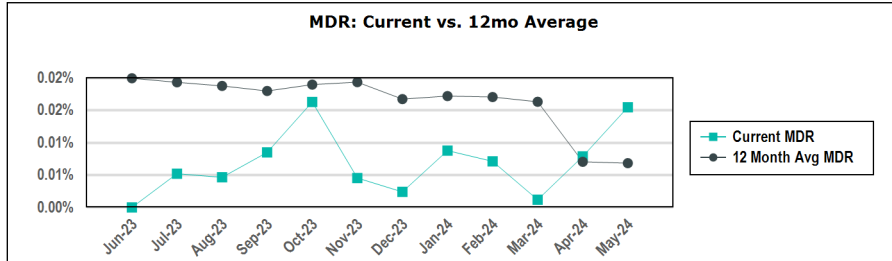
Distribution Date: 28-May-2024
 03-May-2024 3:04:26 PM

Realized Loss Report - Collateral

Summary

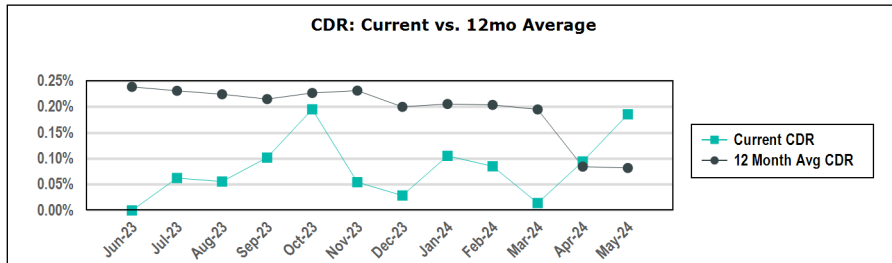
MDR

Current Month 0.016 %
 3 Month Average 0.008 %
 12 Month Average 0.007 %



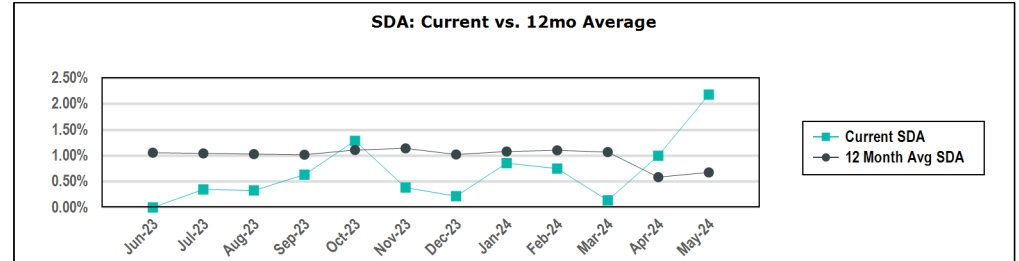
CDR

Current Month 0.186 %
 3 Month Average 0.098 %
 12 Month Average 0.082 %



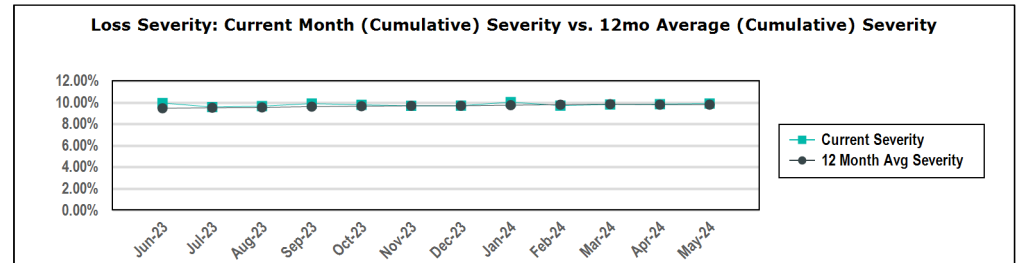
SDA

Current Month 2.181 %
 3 Month Average 1.105 %
 12 Month Average 0.677 %



Loss Severity

Current Month (Cumulative) 9.919 %
 3 Month Average (Cumulative) 9.874 %
 12 Month Average (Cumulative) 9.817 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C04

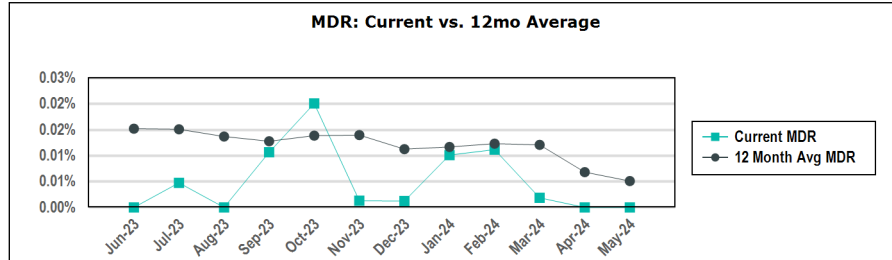
Distribution Date: 28-May-2024
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Realized Loss Report - Collateral

Group 1

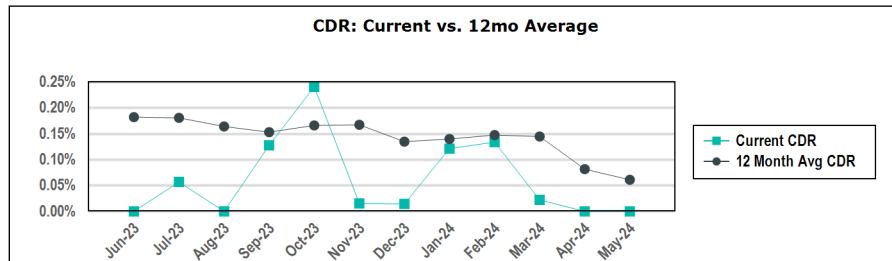
MDR

Current Month 0.000 %
 3 Month Average 0.001 %
 12 Month Average 0.005 %



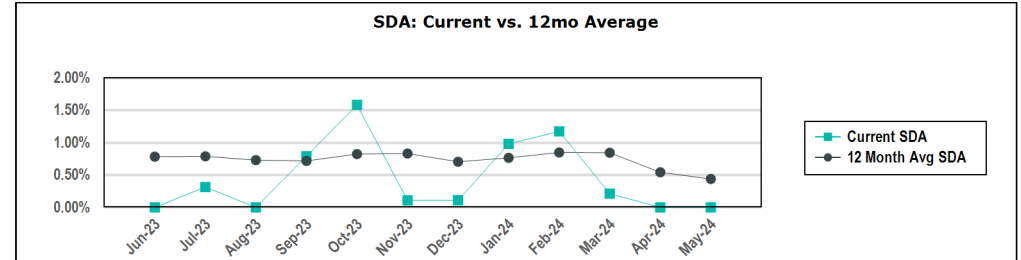
CDR

Current Month 0.000 %
 3 Month Average 0.007 %
 12 Month Average 0.061 %



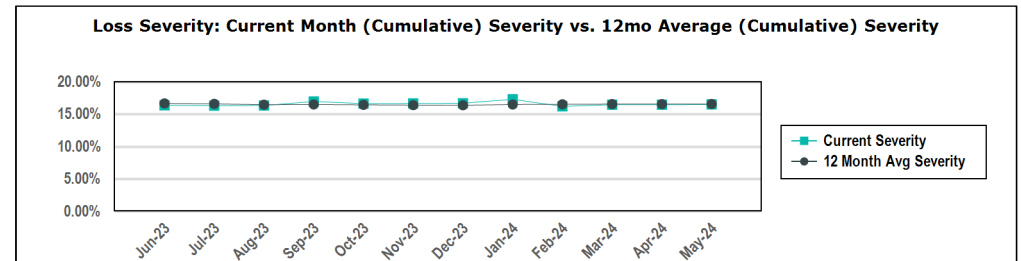
SDA

Current Month 0.000 %
 3 Month Average 0.071 %
 12 Month Average 0.440 %



Loss Severity

Current Month (Cumulative) 16.546 %
 3 Month Average (Cumulative) 16.518 %
 12 Month Average (Cumulative) 16.619 %



Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C04

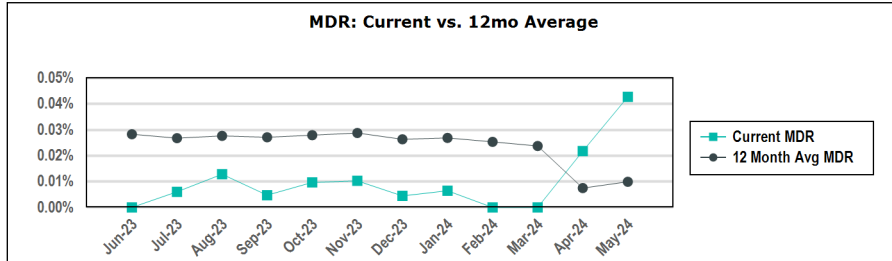
Distribution Date: 28-May-2024
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Realized Loss Report - Collateral

Group 2

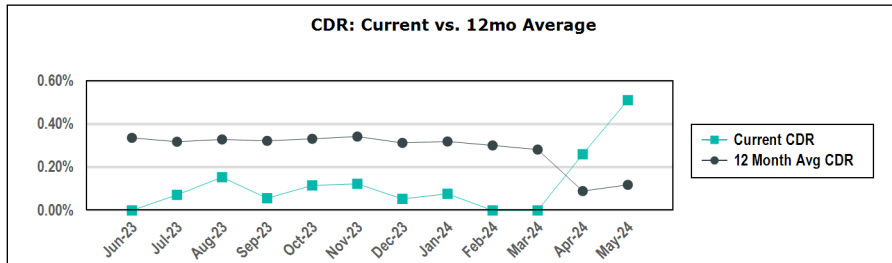
MDR

Current Month 0.043 %
 3 Month Average 0.022 %
 12 Month Average 0.010 %



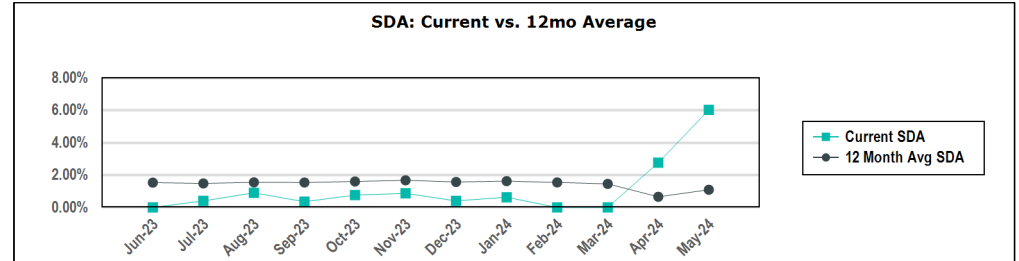
CDR

Current Month 0.512 %
 3 Month Average 0.258 %
 12 Month Average 0.119 %



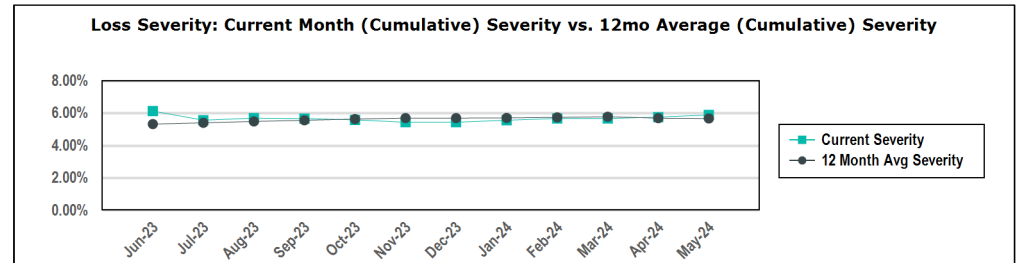
SDA

Current Month 6.036 %
 3 Month Average 2.934 %
 12 Month Average 1.094 %



Loss Severity

Current Month (Cumulative) 5.907 %
 3 Month Average (Cumulative) 5.789 %
 12 Month Average (Cumulative) 5.691 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month 0.608 %
 3 Month Average 0.490 %
 12 Month Average 0.569 %

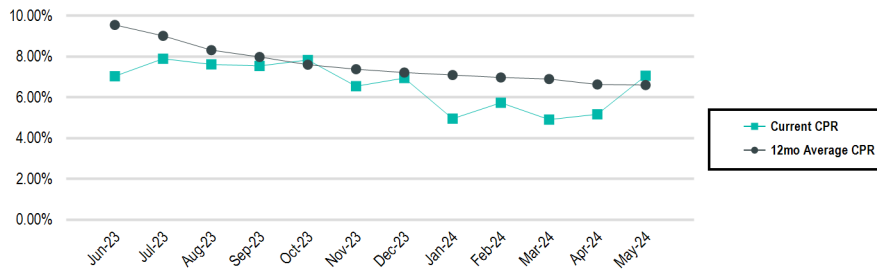
CPR

Current Month 7.061 %
 3 Month Average 5.717 %
 12 Month Average 6.608 %

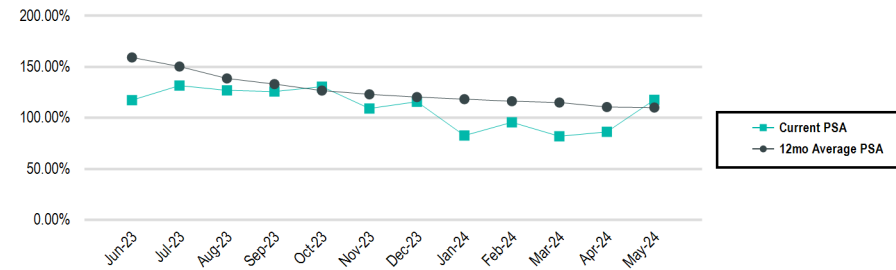
PSA

Current Month 117.682 %
 3 Month Average 95.290 %
 12 Month Average 110.137 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 0.567 %
 3 Month Average 0.484 %
 12 Month Average 0.548 %

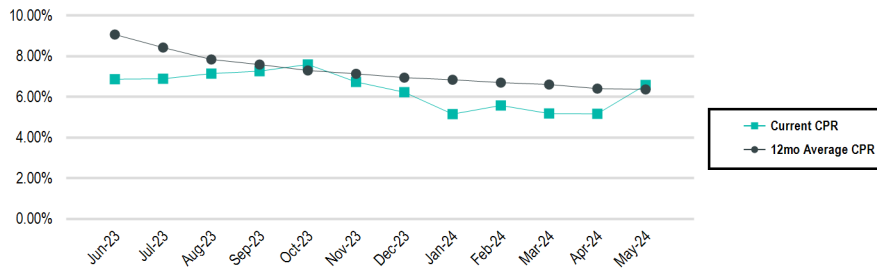
CPR

Current Month 6.591 %
 3 Month Average 5.652 %
 12 Month Average 6.373 %

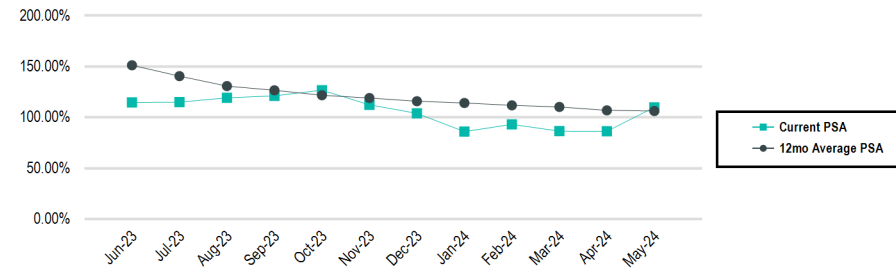
PSA

Current Month 109.849 %
 3 Month Average 94.193 %
 12 Month Average 106.212 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Contact:
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Prepayment Rates

Group 2

SMM

Current Month	0.682 %
3 Month Average	0.500 %
12 Month Average	0.606 %

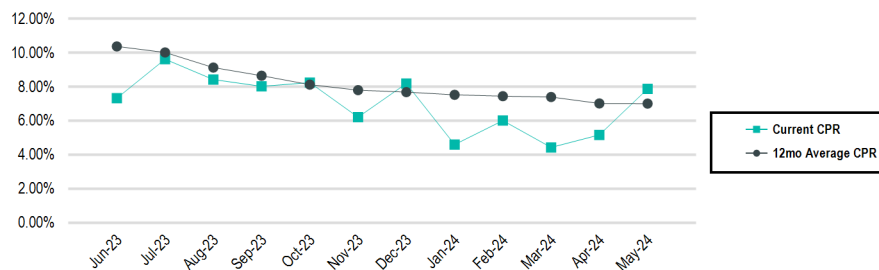
CPR

Current Month	7.882 %
3 Month Average	5.831 %
12 Month Average	7.017 %

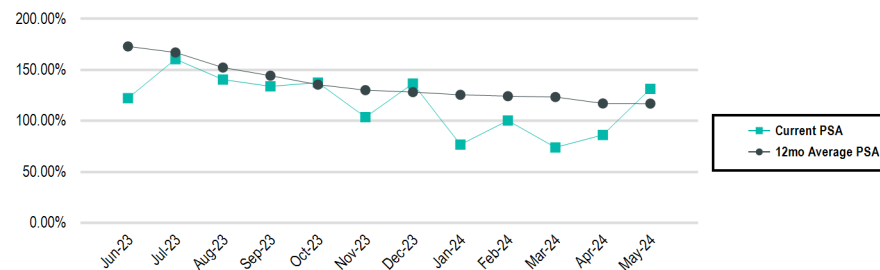
PSA

Current Month	131.364 %
3 Month Average	97.177 %
12 Month Average	116.947 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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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Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Breaches this Period				

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
138	21,134,932.34

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Current Repurchases Due To Other

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Other this Period				

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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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-C04), 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.

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.

Closing Date

means October 27, 2015.

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 November 2015.

Bond Retirement Detail – Effective March 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XBH6	396,988,000	4,545,000	392,443,000
2M-2H	N/A	20,894,628	(4,545,000)	25,439,628

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Supplemental Reporting

Bond Retirement Detail – Effective December 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XBF0	651,064,000	447,258,897	203,805,103
1M-2H	N/A	34,267,119	(447,258,897)	481,526,016
2M-2	30711XBH6	392,443,000	192,467,419	199,975,581
2M-2H	N/A	25,439,628	(192,467,419)	217,907,047
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-and-all-certain-cas-notes				