

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: 25-Jul-2024
05-Jul-2024 12:24:00 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	06/28/2024	0.00000 %	3,104,209,690.20	0.00	26,573,344.85	0.00	3,077,636,345.35	26,573,344.85	0.00
1M-1	30711XBE3	07/24/2024	7.04983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XBF0	07/24/2024	11.14983 %	50,724,913.38	471,311.80	755,927.27	0.00	49,968,986.11	1,227,239.07	0.00
1M-2H	NA	06/28/2024	0.00000 %	119,846,682.40	0.00	1,786,013.41	0.00	118,060,668.99	1,786,013.41	0.00
1B-H	NA	06/28/2024	0.00000 %	128,949,348.88	0.00	0.00	73,448.59	128,875,900.29	0.00	5,502,750.71
2A-H	NA	06/28/2024	0.00000 %	1,721,711,809.69	0.00	13,460,702.99	0.00	1,708,251,106.70	13,460,702.99	0.00
2M-1	30711XBG8	07/24/2024	7.14983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XBH6	07/24/2024	10.99983 %	32,226,123.59	295,401.57	774,894.16	0.00	31,451,229.43	1,070,295.73	0.00
2M-2H	NA	06/28/2024	0.00000 %	35,115,784.60	0.00	844,377.58	0.00	34,271,407.02	844,377.58	0.00
2B-H	NA	06/28/2024	0.00000 %	141,753,839.78	0.00	0.00	(3,686.93)	141,757,526.71	0.00	3,592,952.29
Totals				5,334,538,192.52	766,713.37	44,195,260.26	69,761.66	5,290,273,170.60	44,961,973.63	9,095,703.00

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	3,104,209,690.20	9,108,216.21	17,465,128.64	0.00	0.00	26,573,344.85	3,077,636,345.35	0.11928499	26,573,344.85
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	50,724,913.38	261,350.95	494,576.32	0.00	0.00	755,927.27	49,968,986.11	0.24518025	755,927.27
1M-2H	481,526,016.00	119,846,682.40	617,488.37	1,168,525.04	0.00	0.00	1,786,013.41	118,060,668.99	0.24518025	1,786,013.41
1B-H	134,378,651.00	128,949,348.88	0.00	0.00	0.00	73,448.59	73,448.59	128,875,900.29	0.95905041	0.00
2A-H	17,442,057,505.00	1,721,711,809.69	4,752,064.89	8,708,638.10	0.00	0.00	13,460,702.99	1,708,251,106.70	0.09793862	13,460,702.99
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	32,226,123.59	276,178.43	498,715.73	0.00	0.00	774,894.16	31,451,229.43	0.15727535	774,894.16
2M-2H	217,907,047.00	35,115,784.60	300,942.87	543,434.71	0.00	0.00	844,377.58	34,271,407.02	0.15727535	844,377.58
2B-H	145,350,479.00	141,753,839.78	0.00	0.00	0.00	(3,686.93)	(3,686.93)	141,757,526.71	0.97528077	0.00
Totals	45,044,540,056.00	5,334,538,192.52	15,316,241.72	28,879,018.54	0.00	69,761.66	44,265,021.92	5,290,273,170.60	0.11744538	44,195,260.26

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	120.31493626	0.35302204	0.67692458	0.00000000	0.00000000	1.02994662	119.28498964	0.11928499	1.02994662
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	248.88931942	1.28235724	2.42671215	0.00000000	0.00000000	3.70906939	245.18025003	0.24518025	3.70906939
1M-2H	481,526,016.00	248.88931941	1.28235723	2.42671216	0.00000000	0.00000000	3.70906940	245.18025001	0.24518025	3.70906940
1B-H	134,378,651.00	959.59698896	0.00000000	0.00000000	0.00000000	0.54657931	0.54657931	959.05040965	0.95905041	0.00000000
2A-H	17,442,057,505.00	98.71036196	0.27244864	0.49928961	0.00000000	0.00000000	0.77173825	97.93862371	0.09793862	0.77173825
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	161.15029360	1.38106077	2.49388314	0.00000000	0.00000000	3.87494391	157.27534968	0.15727535	3.87494391
2M-2H	217,907,047.00	161.15029359	1.38106075	2.49388314	0.00000000	0.00000000	3.87494389	157.27534970	0.15727535	3.87494389
2B-H	145,350,479.00	975.25540167	0.00000000	0.00000000	0.00000000	(0.02536579)	(0.02536579)	975.28076746	0.97528077	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 %	3,104,209,690.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,077,636,345.35
1M-1	N/A	N/A	7.04983 %	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	06/25/24 - 07/24/24	30	11.14983 %	50,724,913.38	471,311.80	0.00	0.00	0.00	0.00	471,311.80	0.00	49,968,986.11
1M-2H	N/A	N/A	0.00000 %	119,846,682.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	118,060,668.99
1B-H	N/A	N/A	0.00000 %	128,949,348.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	128,875,900.29
2A-H	N/A	N/A	0.00000 %	1,721,711,809.69	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,708,251,106.70
2M-1	N/A	N/A	7.14983 %	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	06/25/24 - 07/24/24	30	10.99983 %	32,226,123.59	295,401.57	0.00	0.00	0.00	0.00	295,401.57	0.00	31,451,229.43
2M-2H	N/A	N/A	0.00000 %	35,115,784.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	34,271,407.02
2B-H	N/A	N/A	0.00000 %	141,753,839.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	141,757,526.71
Totals					766,713.37	0.00	0.00	0.00	0.00	766,713.37	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 %	120.31493626	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	119.28498964
1M-1	242,553,000.00	7.04983 %	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	11.14983 %	248.88931942	2.31256133	0.00000000	0.00000000	0.00000000	0.00000000	2.31256133	0.00000000	245.18025003
1M-2H	481,526,016.00	0.00000 %	248.88931941	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	245.18025001
1B-H	134,378,651.00	0.00000 %	959.59698896	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	959.05040965
2A-H	17,442,057,505.00	0.00000 %	98.71036196	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	97.93862371
2M-1	155,343,000.00	7.14983 %	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	10.99983 %	161.15029360	1.47718821	0.00000000	0.00000000	0.00000000	0.00000000	1.47718821	0.00000000	157.27534968
2M-2H	217,907,047.00	0.00000 %	161.15029359	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	157.27534970
2B-H	145,350,479.00	0.00000 %	975.25540167	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	975.28076746

(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	2,386,463.12
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(69,761.66)
Total Deposits	2,316,701.46
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,297,534.80
Total Withdrawals (Pool Distribution Amount)	2,316,701.46
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	5.449830%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	29,188,734.13
Total Principal Reduction Cumulative	23,501,188,254.57
Scheduled Principal Current	9,987,055.53
Scheduled Principal Cumulative	2,219,801,804.22
Unscheduled Principal Current	19,128,230.01
Unscheduled Principal Cumulative	21,275,883,699.34
Senior Reduction Amount	26,573,344.85
Subordinate Reduction Amount	2,541,940.69
Calculated Recovery Principal Amount	228,886.98
Calculated Tranche Write-Down Amount	73,448.59
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	56,738.36
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	15,076,287.80
Total Principal Reduction Cumulative	16,253,078,631.25
Scheduled Principal Current	5,329,186.19
Scheduled Principal Cumulative	1,389,356,153.82
Unscheduled Principal Current	9,750,788.54
Unscheduled Principal Cumulative	14,860,129,894.52
Senior Reduction Amount	13,460,702.99
Subordinate Reduction Amount	1,619,271.74
Calculated Recovery Principal Amount	127,484.58
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	3,686.93
Modification Loss Amount	65,897.82
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	254,586.21

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	121498
Period Beginning Loan Count	23797
Period Reference Pool Removal Loan Count	143
Period Ending Loan Count	23654
UPB at Origination	27,447,496,000.00
UPB at Issuance	26,875,730,155.31
UPB Actual Current	3,374,541,900.74
Period PIF Loan Count Current	140
PIF Loan Count Cumulative	97540
Period PIF Loan UPB Current	15,729,329.29
PIF Loan UPB Cumulative	20,484,835,914.90
Period Partial Prepayment Amount	3,254,440.86
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	302,335.57
Credit Event Amount Cumulative	33,059,300.42
Total Active Modified Loan Count	588
Total Active Modified Loan UPB	118,705,528.44
Group 2	
At Issuance Loan Count	83164
Period Beginning Loan Count	13430
Period Reference Pool Removal Loan Count	70
Period Ending Loan Count	13360
UPB at Origination	18,514,585,000.00
UPB at Issuance	18,168,809,901.07
UPB Actual Current	1,915,731,269.82
Period PIF Loan Count Current	69
PIF Loan Count Cumulative	69446
Period PIF Loan UPB Current	8,329,543.62
PIF Loan UPB Cumulative	14,511,209,542.29
Period Partial Prepayment Amount	1,329,638.77
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	123,797.65
Credit Event Amount Cumulative	54,320,751.49
Total Active Modified Loan Count	557
Total Active Modified Loan UPB	117,471,391.93
Structural Reporting	
Group 1	
Senior Percentage	91.200216%
Subordinate Percentage	8.799784%
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	89.170555%
Subordinate Percentage	10.829445%
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 %	3.790000 %	3.820000 %
1M-2H	0.00	0.00	0.500000 %	3.790000 %	3.820000 %
1B-H	73,448.59	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.000000 %	10.830000 %	10.830000 %
2M-1	0.00	0.00	3.100000 %	10.830000 %	10.830000 %
2M-1H	0.00	0.00	3.100000 %	10.830000 %	10.830000 %
2M-2	0.00	0.00	0.800000 %	7.340000 %	7.400000 %
2M-2H	0.00	0.00	0.800000 %	7.340000 %	7.400000 %
2B-H	0.00	3,686.93	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	499	80,705,068.93	1.348139 %	1.525537 %
60 Days	107	17,523,937.49	0.289080 %	0.331248 %
90 Days	66	11,666,764.65	0.178311 %	0.220532 %
120 Days	25	4,420,865.99	0.067542 %	0.083566 %
150 Days	27	5,073,914.67	0.072945 %	0.095910 %
180+ Days	142	25,135,843.68	0.383639 %	0.475133 %
Totals	866	144,526,395.41	2.339655 %	2.731927 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	287	44,449,578.66	1.213325 %	1.317203 %
60 Days	55	8,208,993.26	0.232519 %	0.243262 %
90 Days	34	5,627,152.73	0.143739 %	0.166753 %
120 Days	13	1,395,043.73	0.054959 %	0.041340 %
150 Days	15	2,810,142.68	0.063414 %	0.083275 %
180+ Days	68	11,782,176.86	0.287478 %	0.349149 %
Totals	472	74,273,087.92	1.995434 %	2.200983 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	212	36,255,490.27	1.586826 %	1.892514 %
60 Days	52	9,314,944.23	0.389222 %	0.486234 %
90 Days	32	6,039,611.92	0.239521 %	0.315264 %
120 Days	12	3,025,822.26	0.089820 %	0.157946 %
150 Days	12	2,263,771.99	0.089820 %	0.118168 %
180+ Days	74	13,353,666.82	0.553892 %	0.697053 %
Totals	394	70,253,307.49	2.949102 %	3.667180 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	210	49,360,155.07	56,738.36	0.114948
Group 2	285	64,415,438.82	65,897.82	0.102301

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0029558295	404,206.38	466.18	0.115332
Group 1	0029558684	322,142.91	369.12	0.114583
Group 1	0029559237	52,577.88	87.63	0.166667
Group 1	0029559485	91,246.07	104.55	0.114580
Group 1	0029560799	147,141.98	255.16	0.173411
Group 1	0029561294	256,336.75	94.95	0.037041
Group 1	0029561768	125,345.54	221.97	0.177086
Group 1	0029561794	211,614.93	242.48	0.114585
Group 1	0029561967	112,326.75	81.90	0.072912
Group 1	0029561979	45,010.23	93.77	0.208330
Group 1	0029562354	133,162.14	155.63	0.116873
Group 1	0029563321	490,767.24	715.70	0.145833
Group 1	0029563322	372,392.28	381.11	0.102341
Group 1	0029563530	54,899.09	97.22	0.177089
Group 1	0029563704	254,185.69	264.78	0.104168
Group 1	0029563916	305,074.53	552.57	0.181126
Group 1	0029564260	125,083.07	65.15	0.052085
Group 1	0029567939	106,452.86	121.98	0.114586
Group 1	0029568738	180,569.69	58.76	0.032541
Group 1	0029568777	270,560.43	422.75	0.156250
Group 1	0029569142	99,125.75	81.36	0.082078
Group 1	0029569984	488,609.54	661.66	0.135417
Group 1	0029570902	115,851.41	132.75	0.114586
Group 1	0029571475	330,285.03	344.05	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0029572270	91,868.96	114.84	0.125004
Group 1	0029572964	225,314.88	236.11	0.104791
Group 1	0029573340	315,418.52	328.56	0.104166
Group 1	0029573734	298,304.77	217.51	0.072915
Group 1	0029574266	281,389.40	146.56	0.052084
Group 1	0029574454	217,113.96	67.85	0.031251
Group 1	0029575050	279,369.04	375.98	0.134582
Group 1	0029575163	158,347.58	263.91	0.166665
Group 1	0029575193	386,333.38	297.80	0.077084
Group 1	0029575764	129,512.80	175.38	0.135415
Group 1	0029575765	129,512.85	175.38	0.135415
Group 1	0029576608	193,021.40	221.17	0.114583
Group 1	0029577087	223,569.68	372.62	0.166668
Group 1	0029577227	337,664.62	501.56	0.148538
Group 1	0029578942	105,585.00	130.54	0.123635
Group 1	0029579581	268,913.87	308.13	0.114583
Group 1	0029580282	206,750.70	323.05	0.156251
Group 1	0029580905	522,153.86	652.69	0.125000
Group 1	0029581911	253,835.54	343.74	0.135418
Group 1	0029582338	72,792.10	128.30	0.176255
Group 1	0029582388	140,427.03	168.72	0.120148
Group 1	0029582404	119,584.80	12.46	0.010419
Group 1	0029583586	351,820.91	491.97	0.139835
Group 1	0029584478	398,138.75	290.31	0.072917
Group 1	0029584823	96,617.49	60.39	0.062504
Group 1	0029585154	336,692.06	596.23	0.177085
Group 1	0029585209	307,467.40	160.14	0.052084
Group 1	0029585506	188,796.65	47.77	0.025302
Group 1	0029585642	130,066.75	27.10	0.020835
Group 1	0029585910	210,497.50	384.97	0.182886
Group 1	0029586556	271,411.57	282.72	0.104167
Group 1	0029586560	257,479.62	375.49	0.145833
Group 1	0029586778	151,363.53	268.04	0.177084
Group 1	0029587513	75,831.14	23.70	0.031254

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0029589140	288,195.71	36.70	0.012734
Group 1	0029591055	182,462.02	304.10	0.166665
Group 1	0029591254	578,234.37	694.66	0.120135
Group 1	0029591384	173,188.88	3.08	0.001778
Group 1	0029591646	386,554.28	402.66	0.104166
Group 1	0029592386	192,852.57	220.98	0.114585
Group 1	0029592663	220,923.73	248.85	0.112641
Group 1	0029595338	200,209.39	208.55	0.104166
Group 1	0029596393	147,047.76	183.81	0.125000
Group 1	0029596756	167,990.18	104.99	0.062498
Group 1	0029596954	180,241.65	317.68	0.176252
Group 1	0029597253	245,149.14	255.36	0.104165
Group 1	0029597530	155,622.42	194.53	0.125001
Group 1	0029598672	194,008.18	181.88	0.093749
Group 1	0029599557	86,141.48	116.65	0.135417
Group 1	0029599793	178,986.66	223.73	0.124998
Group 1	0029599883	374,902.77	613.25	0.163576
Group 1	0029600004	322,310.28	402.89	0.125001
Group 1	0029600655	392,072.26	490.09	0.125000
Group 1	0029600702	159,175.17	223.88	0.140650
Group 1	0029600862	146,021.47	6.73	0.004609
Group 1	0029601430	293,675.61	397.69	0.135418
Group 1	0029601494	378,110.66	369.01	0.097593
Group 1	0029602142	64,094.66	106.82	0.166660
Group 1	0029602709	215,671.52	381.92	0.177084
Group 1	0029603806	190,235.97	40.24	0.021153
Group 1	0029604235	138,008.85	150.70	0.109196
Group 1	0029604653	218,845.11	227.96	0.104165
Group 1	0029605486	43,346.92	67.73	0.156251
Group 1	0029605644	396,105.11	536.39	0.135416
Group 1	0029607281	316,725.68	362.91	0.114582
Group 1	0029607908	174,695.52	236.57	0.135418
Group 1	0029607932	147,261.41	318.54	0.216309
Group 1	0029608316	97,934.88	2.10	0.002144

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0029609507	383,006.40	478.76	0.125001
Group 1	0029609729	159,903.47	316.48	0.197919
Group 1	0029609730	188,203.65	120.79	0.064180
Group 1	0029610727	663,506.42	239.66	0.036120
Group 1	0029610834	229,872.90	335.23	0.145833
Group 1	0029611812	326,995.31	442.81	0.135418
Group 1	0029613438	148,146.78	77.16	0.052083
Group 1	0029613677	57,670.60	84.10	0.145828
Group 1	0029613971	168,209.49	280.35	0.166667
Group 1	0029613988	96,845.87	141.23	0.145830
Group 1	0029614564	99,611.58	134.89	0.135416
Group 1	0029615033	219,095.05	342.34	0.156252
Group 1	0029615333	392,338.47	449.55	0.114582
Group 1	0029617953	217,444.47	181.20	0.083332
Group 1	0029618783	349,627.42	437.03	0.124999
Group 1	0029620435	300,391.74	625.82	0.208335
Group 1	0029620705	286,471.32	566.97	0.197915
Group 1	0029620776	202,381.93	274.06	0.135417
Group 1	0029620828	525,629.10	766.54	0.145833
Group 1	0029621113	224,136.57	5.20	0.002320
Group 1	0029621432	116,250.88	145.31	0.124997
Group 1	0029621851	254,292.84	238.40	0.093750
Group 1	0029622532	201,318.67	357.87	0.177763
Group 1	0029623489	118,202.74	160.07	0.135420
Group 1	0029623922	124,799.56	208.00	0.166667
Group 1	0029623936	125,273.47	91.35	0.072920
Group 1	0029623995	173,794.83	193.88	0.111557
Group 1	0029625020	65,245.07	95.15	0.145835
Group 1	0029625024	76,859.33	31.88	0.041478
Group 1	0029625978	159,132.38	198.92	0.125003
Group 1	0029627982	111,971.61	151.63	0.135418
Group 1	0029628271	384,389.25	480.49	0.125001
Group 1	0029628318	432,481.76	454.84	0.105170
Group 1	0029629054	235,699.63	319.18	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0029629807	347,303.04	506.48	0.145832
Group 1	0029630161	198,651.02	235.49	0.118545
Group 1	0029631403	186,826.92	272.46	0.145836
Group 1	0029632762	271,172.13	86.73	0.031983
Group 1	0029633056	132,321.89	206.75	0.156248
Group 1	0029633680	362,410.36	415.26	0.114583
Group 1	0029633851	119,720.03	149.65	0.125000
Group 1	0029634809	346,646.82	36.11	0.010417
Group 1	0029634981	115,594.56	156.53	0.135413
Group 1	0029638489	324,803.90	203.00	0.062499
Group 1	0029638518	402,187.09	406.51	0.101075
Group 1	0029638961	543,044.62	848.51	0.156251
Group 1	0029639356	66,889.97	97.55	0.145837
Group 1	0029640220	323,408.32	342.27	0.105832
Group 1	0029640563	449,362.72	561.70	0.124999
Group 1	0029640947	152,607.31	79.48	0.052081
Group 1	0029641505	107,114.71	84.62	0.078999
Group 1	0029641596	75,961.30	90.26	0.118824
Group 1	0029641979	97,787.11	101.86	0.104165
Group 1	0029642062	234,554.40	188.54	0.080382
Group 1	0029643438	94,791.19	88.87	0.093753
Group 1	0029644142	230,868.68	312.63	0.135415
Group 1	0029644445	624,529.73	715.61	0.114584
Group 1	0029644755	317,863.82	496.66	0.156249
Group 1	0029645021	97,031.59	101.07	0.104162
Group 1	0029646807	401,888.61	502.36	0.125000
Group 1	0029647036	334,250.77	383.00	0.114585
Group 1	0029647200	344,909.95	323.35	0.093749
Group 1	0029647267	707,695.85	434.44	0.061388
Group 1	0029647676	411,683.19	600.37	0.145833
Group 1	0029648786	188,561.89	117.85	0.062499
Group 1	0029649559	133,389.93	208.42	0.156249
Group 1	0029650466	238,592.60	397.65	0.166665
Group 1	0029651335	180,109.18	223.64	0.124169

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0029652349	252,975.39	131.76	0.052084
Group 1	0029652817	113,843.58	47.43	0.041662
Group 1	0029655100	281,443.34	557.02	0.197916
Group 1	0029655319	78,865.38	131.44	0.166664
Group 1	0029655506	288,873.68	391.18	0.135416
Group 1	0029657734	60,404.93	98.90	0.163728
Group 1	0029659088	353,364.68	294.47	0.083333
Group 1	0029659312	308,357.77	321.21	0.104168
Group 1	0029659753	141,030.07	190.98	0.135418
Group 1	0029659838	156,928.31	179.81	0.114581
Group 1	0029660782	272,658.36	198.81	0.072915
Group 1	0029661120	610,774.31	987.44	0.161670
Group 1	0029661779	233,420.68	194.52	0.083335
Group 1	0029662280	67,823.74	77.71	0.114576
Group 1	0029662741	217,430.10	362.38	0.166665
Group 1	0029664465	49,742.49	16.87	0.033915
Group 1	0029664534	125,763.10	183.40	0.145830
Group 1	0029664621	177,193.83	313.78	0.177083
Group 1	0029664782	269,405.46	336.76	0.125001
Group 1	0029664893	244,515.55	407.53	0.166668
Group 1	0029665686	215,200.00	231.09	0.107384
Group 1	0029665859	303,960.51	411.61	0.135416
Group 1	0029665981	412,335.12	558.37	0.135417
Group 1	0029666325	180,124.49	56.29	0.031251
Group 1	0029667324	132,166.40	275.09	0.208139
Group 1	0029668004	256,296.42	240.28	0.093751
Group 1	0029668068	226,349.34	353.67	0.156250
Group 1	0029668971	445,641.74	462.32	0.103743
Group 1	0029669372	354,577.95	184.68	0.052084
Group 1	0029669395	218,543.08	341.47	0.156248
Group 1	0029670438	190,095.19	277.22	0.145832
Group 1	0029670875	374,082.97	667.71	0.178492
Group 1	0029671196	140,484.18	161.09	0.114668
Group 1	0029671389	364,717.41	417.91	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0029671542	228,684.09	285.86	0.125002
Group 1	0029671678	234,706.29	97.79	0.041665
Group 1	0029672136	213,127.13	355.21	0.166666
Group 1	0029673133	238,658.52	213.37	0.089404
Group 1	0029674436	136,991.84	163.02	0.119000
Group 1	0029674441	261,100.06	54.40	0.020835
Group 1	0029674803	214,088.98	200.71	0.093751
Group 1	0029674816	101,747.04	63.59	0.062498
Group 1	0029675958	293,159.11	305.37	0.104165
Group 1	0029676278	295,504.54	184.69	0.062500
Group 1	0029676323	86,571.49	45.09	0.052084
Group 1	0029676381	162,123.04	135.10	0.083332
Group 1	0029676833	108,149.62	120.91	0.111799
Group 1	0029677705	590,007.02	997.89	0.169132
Group 1	0029677861	507,911.92	634.89	0.125000
Group 1	0029678203	109,560.52	136.95	0.124999
Group 2	0029134697	167,800.96	192.27	0.114582
Group 2	0029134709	82,809.88	103.51	0.124997
Group 2	0029134766	128,402.96	272.29	0.212059
Group 2	0029135692	176,043.72	256.73	0.145833
Group 2	0029136034	339,266.96	173.80	0.051228
Group 2	0029136371	384,725.41	360.68	0.093750
Group 2	0029136970	162,996.69	118.85	0.072916
Group 2	0029136981	182,736.28	190.35	0.104167
Group 2	0029137865	373,866.86	174.71	0.046731
Group 2	0029138017	265,210.15	165.76	0.062501
Group 2	0029138436	313,705.97	429.29	0.136845
Group 2	0029139176	455,686.06	664.54	0.145833
Group 2	0029139295	266,411.80	305.26	0.114582
Group 2	0029139835	297,613.80	310.01	0.104165
Group 2	0029139970	117,437.56	61.17	0.052087
Group 2	0029140671	281,754.39	176.10	0.062501
Group 2	0029141440	327,893.28	537.86	0.164035
Group 2	0029141498	222,927.96	278.66	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029141921	443,939.34	554.92	0.124999
Group 2	0029142802	182,064.58	284.48	0.156252
Group 2	0029143376	320,498.95	431.34	0.134584
Group 2	0029143768	235,355.84	49.03	0.020832
Group 2	0029145062	309,280.75	570.31	0.184399
Group 2	0029145898	137,619.30	68.81	0.050000
Group 2	0029146109	282,160.56	264.53	0.093752
Group 2	0029146197	261,913.08	72.27	0.027593
Group 2	0029146530	180,417.07	244.31	0.135414
Group 2	0029146630	78,975.49	106.95	0.135422
Group 2	0029146748	289,076.38	511.91	0.177085
Group 2	0029146782	211,355.92	88.06	0.041664
Group 2	0029147227	242,134.89	327.89	0.135416
Group 2	0029147246	255,676.44	372.86	0.145833
Group 2	0029149019	187,437.04	58.57	0.031248
Group 2	0029149230	178,154.74	241.25	0.135416
Group 2	0029149981	310,153.19	43.44	0.014006
Group 2	0029150444	237,204.26	172.96	0.072916
Group 2	0029150943	199,152.45	311.18	0.156252
Group 2	0029151032	307,248.86	416.07	0.135418
Group 2	0029151115	74,597.61	55.83	0.074842
Group 2	0029151189	143,596.17	239.33	0.166669
Group 2	0029151193	113,903.44	71.19	0.062500
Group 2	0029151207	103,049.59	107.34	0.104163
Group 2	0029151240	1,084.27	1.58	0.145720
Group 2	0029151803	137,786.80	192.33	0.139585
Group 2	0029151936	252,832.98	320.85	0.126902
Group 2	0029152153	183,830.65	261.23	0.142104
Group 2	0029152154	153,187.35	159.57	0.104167
Group 2	0029154066	499,206.32	1,078.13	0.215969
Group 2	0029154236	141,976.80	147.89	0.104165
Group 2	0029154473	151,906.60	174.06	0.114584
Group 2	0029154556	108,483.27	45.20	0.041665
Group 2	0029155150	296,404.42	432.26	0.145835

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Series 2015-C04



Distribution Date: 25-Jul-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029155833	128,662.04	187.63	0.145832
Group 2	0029155988	129,887.54	27.06	0.020833
Group 2	0029156021	136,917.73	114.10	0.083335
Group 2	0029156237	71,129.03	88.91	0.124998
Group 2	0029156749	154,852.72	145.17	0.093747
Group 2	0029156950	188,866.28	98.37	0.052084
Group 2	0029157631	162,317.79	169.08	0.104166
Group 2	0029157791	199,806.74	32.05	0.016040
Group 2	0029157952	299,925.04	31.24	0.010416
Group 2	0029158465	189,940.88	178.07	0.093750
Group 2	0029158665	74,682.85	54.46	0.072922
Group 2	0029158667	113,791.78	35.56	0.031250
Group 2	0029158692	129,709.40	103.82	0.080040
Group 2	0029159490	170,643.45	106.65	0.062499
Group 2	0029159562	601,778.77	1,001.51	0.166425
Group 2	0029159584	137,913.91	192.50	0.139580
Group 2	0029159590	158,486.79	247.64	0.156253
Group 2	0029160726	131,113.80	177.55	0.135417
Group 2	0029160792	320,416.19	500.65	0.156250
Group 2	0029160822	180,881.27	188.42	0.104168
Group 2	0029161168	276,535.85	172.83	0.062498
Group 2	0029161493	120,030.78	50.01	0.041664
Group 2	0029161649	191,733.11	204.45	0.106633
Group 2	0029161674	357,775.79	358.85	0.100300
Group 2	0029161679	180,657.88	258.57	0.143127
Group 2	0029161917	445,234.97	556.54	0.124999
Group 2	0029162118	248,190.12	387.80	0.156251
Group 2	0029162495	476,661.83	546.17	0.114582
Group 2	0029162532	344,897.31	195.00	0.056539
Group 2	0029162584	112,153.40	98.99	0.088263
Group 2	0029162692	121,075.29	151.34	0.124997
Group 2	0029162713	71,294.08	17.23	0.024168
Group 2	0029162965	400,386.13	288.61	0.072083
Group 2	0029163032	80,579.80	91.39	0.113416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029163074	238,221.90	347.41	0.145835
Group 2	0029163122	234,094.06	268.23	0.114582
Group 2	0029163671	135,559.48	112.97	0.083336
Group 2	0029163969	363,475.59	651.48	0.179236
Group 2	0029164131	107,951.92	179.92	0.166667
Group 2	0029164522	264,298.51	247.78	0.093750
Group 2	0029164527	152,847.94	121.30	0.079360
Group 2	0029164641	108,624.88	127.77	0.117625
Group 2	0029164975	196,770.35	225.47	0.114585
Group 2	0029165415	104,356.07	52.52	0.050328
Group 2	0029165666	115,363.60	45.12	0.039111
Group 2	0029165769	100,753.89	2.00	0.001985
Group 2	0029165918	107,969.09	112.47	0.104169
Group 2	0029166128	284,567.54	355.71	0.125000
Group 2	0029166244	304,963.62	710.01	0.232818
Group 2	0029166897	169,511.05	52.97	0.031249
Group 2	0029167517	152,157.15	149.02	0.097938
Group 2	0029167643	362,723.78	226.70	0.062499
Group 2	0029167645	77,253.82	104.61	0.135411
Group 2	0029167778	361,223.53	677.29	0.187499
Group 2	0029167978	134,919.21	15.78	0.011696
Group 2	0029168609	149,019.50	217.32	0.145833
Group 2	0029169710	405,959.38	253.72	0.062499
Group 2	0029169900	461,485.90	327.43	0.070951
Group 2	0029170052	101,717.06	116.55	0.114583
Group 2	0029170216	419,467.55	94.27	0.022474
Group 2	0029170260	188,822.82	157.35	0.083332
Group 2	0029170705	170,851.02	195.77	0.114585
Group 2	0029170826	228,981.24	252.67	0.110345
Group 2	0029171041	175,590.40	274.36	0.156250
Group 2	0029171086	308,635.94	161.24	0.052243
Group 2	0029171961	306,029.65	159.39	0.052083
Group 2	0029171981	139,033.29	34.52	0.024829
Group 2	0029172118	256,343.74	162.09	0.063232

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029172972	155,931.46	276.63	0.177405
Group 2	0029173032	56,667.29	59.03	0.104169
Group 2	0029173497	204,052.72	437.60	0.214454
Group 2	0029173759	221,368.22	138.36	0.062502
Group 2	0029174239	204,161.56	320.23	0.156851
Group 2	0029174262	243,905.42	355.70	0.145835
Group 2	0029174358	197,285.47	226.06	0.114585
Group 2	0029174554	99,870.51	31.21	0.031250
Group 2	0029174623	275,738.90	28.72	0.010416
Group 2	0029175060	297,833.73	310.24	0.104166
Group 2	0029175912	254,180.60	264.77	0.104166
Group 2	0029176040	300,391.63	60.34	0.020087
Group 2	0029176737	265,776.49	364.83	0.137269
Group 2	0029176991	288,739.36	421.08	0.145834
Group 2	0029177036	196,614.02	119.02	0.060535
Group 2	0029177813	271,018.69	414.69	0.153012
Group 2	0029177888	123,113.67	115.42	0.093751
Group 2	0029177889	106,427.72	77.60	0.072913
Group 2	0029177979	257,820.55	349.13	0.135416
Group 2	0029178412	109,441.70	114.00	0.104165
Group 2	0029178472	97,883.65	40.78	0.041662
Group 2	0029178488	95,047.42	2.29	0.002409
Group 2	0029178543	219,735.15	73.30	0.033358
Group 2	0029179491	323,345.41	202.09	0.062500
Group 2	0029179555	502,031.10	924.79	0.184210
Group 2	0029180659	327,482.93	511.69	0.156249
Group 2	0029181166	204,232.21	255.29	0.125000
Group 2	0029181497	352,469.65	213.05	0.060445
Group 2	0029181505	232,130.02	120.29	0.051820
Group 2	0029181636	273,313.38	199.29	0.072916
Group 2	0029181910	484,598.28	656.23	0.135417
Group 2	0029181961	521,347.64	325.84	0.062500
Group 2	0029182086	301,661.79	553.69	0.183547
Group 2	0029182527	123,288.87	166.95	0.135414

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029182536	183,236.25	90.58	0.049433
Group 2	0029182626	366,821.14	97.74	0.026645
Group 2	0029183067	480,965.70	718.72	0.149433
Group 2	0029183115	131,441.65	95.84	0.072914
Group 2	0029183286	379,391.75	421.40	0.111073
Group 2	0029183380	140,599.40	146.46	0.104168
Group 2	0029183395	170,217.59	248.23	0.145831
Group 2	0029183403	162,890.22	237.55	0.145834
Group 2	0029183449	339,604.96	499.90	0.147200
Group 2	0029183452	273,769.65	171.11	0.062501
Group 2	0029183736	336,178.69	99.48	0.029591
Group 2	0029184618	306,298.70	414.78	0.135417
Group 2	0029184848	128,813.14	174.43	0.135413
Group 2	0029184902	315,071.83	739.23	0.234623
Group 2	0029185411	170,399.87	53.25	0.031250
Group 2	0029185721	174,990.15	200.51	0.114584
Group 2	0029186165	379,159.64	118.49	0.031251
Group 2	0029186853	221,501.60	84.57	0.038180
Group 2	0029187254	229,891.13	263.42	0.114585
Group 2	0029187299	183,917.98	229.90	0.125001
Group 2	0029188141	358,016.49	484.81	0.135416
Group 2	0029188714	128,704.99	52.80	0.041024
Group 2	0029188930	169,784.44	151.90	0.089466
Group 2	0029189454	198,684.38	165.57	0.083333
Group 2	0029189462	375,643.18	420.82	0.112027
Group 2	0029189800	193,576.36	342.79	0.177083
Group 2	0029189849	156,291.89	206.42	0.132073
Group 2	0029190090	163,823.78	1.60	0.000977
Group 2	0029190603	258,399.25	323.00	0.125000
Group 2	0029190608	189,957.90	356.17	0.187499
Group 2	0029191556	110,038.11	42.64	0.038750
Group 2	0029191619	173,363.63	144.47	0.083334
Group 2	0029191629	199,631.20	291.13	0.145834
Group 2	0029191634	232,559.76	100.60	0.043258

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029192328	107,837.65	109.02	0.101096
Group 2	0029192463	173,463.05	162.62	0.093749
Group 2	0029192505	59,499.72	61.98	0.104169
Group 2	0029192690	131,360.34	41.05	0.031250
Group 2	0029192896	158,596.38	6.11	0.003853
Group 2	0029193992	349,833.98	231.01	0.066034
Group 2	0029194072	311,151.49	104.74	0.033662
Group 2	0029194100	238,482.21	273.26	0.114583
Group 2	0029194281	155,119.94	141.48	0.091207
Group 2	0029194828	143,372.15	201.55	0.140578
Group 2	0029194840	236,956.95	222.15	0.093751
Group 2	0029195021	278,820.63	319.48	0.114583
Group 2	0029195225	117,794.52	85.89	0.072915
Group 2	0029195378	295,783.75	346.20	0.117045
Group 2	0029195458	87,667.34	100.45	0.114581
Group 2	0029195534	395,516.81	123.60	0.031250
Group 2	0029196134	201,900.74	231.34	0.114581
Group 2	0029196367	198,997.54	309.89	0.155726
Group 2	0029197129	190,866.89	59.65	0.031252
Group 2	0029197448	345,583.76	395.98	0.114583
Group 2	0029197494	143,519.46	89.70	0.062500
Group 2	0029197822	313,695.45	392.12	0.125000
Group 2	0029198016	142,552.37	89.10	0.062503
Group 2	0029198044	314,714.07	285.10	0.090590
Group 2	0029198322	217,786.22	84.89	0.038979
Group 2	0029199273	126,399.70	51.72	0.040918
Group 2	0029199294	279,302.66	471.84	0.168935
Group 2	0029199385	324,177.05	78.69	0.024274
Group 2	0029199708	218,650.90	136.66	0.062501
Group 2	0029199882	334,187.35	325.25	0.097326
Group 2	0029200306	93,652.69	14.36	0.015333
Group 2	0029200594	282,672.99	323.90	0.114585
Group 2	0029200700	210,187.14	43.79	0.020834
Group 2	0029200876	217,007.96	203.44	0.093748

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029201157	227,930.25	70.99	0.031145
Group 2	0029201165	258,578.70	52.23	0.020199
Group 2	0029202343	300,977.32	467.77	0.155417
Group 2	0029202766	110,424.00	53.09	0.048078
Group 2	0029202981	281,032.12	175.65	0.062502
Group 2	0029203135	261,241.69	299.34	0.114584
Group 2	0029203356	79,872.30	154.94	0.193985
Group 2	0029203487	418,131.66	857.15	0.204995
Group 2	0029203720	192,823.43	200.86	0.104168
Group 2	0029203873	397,632.76	228.08	0.057359
Group 2	0029203896	296,882.26	284.35	0.095779
Group 2	0029204222	98,958.39	104.30	0.105398
Group 2	0029204376	328,176.79	380.94	0.116078
Group 2	0029204507	226,723.77	47.23	0.020832
Group 2	0029204579	290,325.79	214.99	0.074051
Group 2	0029204877	166,249.16	103.91	0.062503
Group 2	0029204903	157,277.60	32.77	0.020836
Group 2	0029204923	186,520.12	155.43	0.083331
Group 2	0029205022	248,535.63	310.67	0.125000
Group 2	0029205056	137,130.95	71.42	0.052082
Group 2	0029205349	115,838.40	108.60	0.093751
Group 2	0029205641	424,978.87	531.22	0.124999
Group 2	0029205855	241,906.12	370.34	0.153092
Group 2	0029205865	239,751.03	256.64	0.107044
Group 2	0029205962	183,482.39	324.92	0.177085
Group 2	0029206343	89,680.39	84.08	0.093755
Group 2	0029206538	279,241.37	87.26	0.031249
Group 2	0029206618	149,645.53	202.64	0.135413
Group 2	0029206920	297,183.38	185.74	0.062500
Group 2	0029207957	105,362.90	151.81	0.144083
Group 2	0029208213	125,285.52	65.61	0.052368
Group 2	0029208427	178,501.24	167.34	0.093747
Group 2	0029209259	268,062.91	172.53	0.064362
Group 2	0029209908	279,619.10	203.89	0.072917

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Distribution Date: 25-Jul-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029210295	191,473.54	79.78	0.041666
Group 2	0029210377	126,836.51	105.81	0.083422
Group 2	0029210470	402,242.22	544.70	0.135416
Group 2	0029210867	78,936.49	85.51	0.108328
Group 2	0029211652	261,726.25	503.84	0.192506
Group 2	0029211735	347,225.12	79.14	0.022792
Group 2	0029212483	280,931.48	151.09	0.053782
Group 2	0029212639	278,957.34	290.58	0.104166
Group 2	0029213232	82,481.74	60.14	0.072913
Group 2	0029213300	281,156.57	351.45	0.125002
Group 2	0029213904	338,077.47	281.73	0.083333
Group 2	0029214214	206,602.17	301.29	0.145831
Group 2	0029214218	91,382.21	102.75	0.112440
Group 2	0029214220	446,619.32	925.74	0.207277
Group 2	0029214297	121,889.73	114.27	0.093749
Group 2	0029214338	152,295.12	370.47	0.243258
Group 2	0029214345	289,825.77	452.85	0.156249
Group 2	0029214666	99,638.10	103.79	0.104167
Group 2	0029215297	369,104.76	240.90	0.065266
Group 2	0029215350	268,134.89	375.94	0.140206
Group 2	0029215695	198,932.83	81.55	0.040994
Group 2	0029216659	328,591.89	547.65	0.166666
Group 2	0029216840	423,445.96	450.13	0.106302
Group 2	0029217129	317,296.35	342.25	0.107864
Group 2	0029217424	253,269.10	290.20	0.114582
Group 2	0029217451	64,643.56	33.67	0.052086
Group 2	0029217606	90,390.61	112.99	0.125002
Group 2	0029217697	190,097.35	138.61	0.072915
Group 2	0029217958	362,184.17	660.52	0.182371

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C04



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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	370,582.50	64,372.88	17.371

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029191041	123,797.65	(3,617.70)	(2.922)
0029562977	95,280.88	58,937.22	61.856
0029645993	151,503.97	9,053.36	5.976

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	710,440.97	5,388.78	31,780.06	4.473

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0029142346	284,959.36	9.00	37,022.85	12.992
0029148897	115,934.17	(78.23)	(23,352.27)	(20.143)
0029557160	100,208.92	3,615.86	(23,052.86)	(23.005)
0029578361	55,550.72	(338.99)	(338.99)	(0.610)
0029641437	153,787.80	2,181.14	41,501.33	26.986

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
524	87,381,063.66	9,095,703.41	10.409

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C04



Distribution Date: 25-Jul-2024
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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	37,022.85	12.992
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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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
0029148340	148,509.16	55,852.31	37.609
0029148897	115,934.17	(23,352.27)	(20.143)
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	92,016.77	30.620

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029154008	303,020.48	125,227.56	41.326
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	26,257.75	23.388
0029156044	134,709.24	46,643.66	34.625
0029156272	288,412.50	2,523.87	0.875
0029156462	119,656.32	11,075.86	9.256
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	83,437.04	23.634
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029162776	355,617.51	27,898.69	7.845
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029169888	282,406.11	9,575.14	3.391
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	8,229.58	16.919
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029177285	117,538.96	3,442.40	2.929
0029177379	88,660.03	(1,111.71)	(1.254)
0029177522	113,633.73	222,846.31	196.109
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029183235	131,342.36	16,255.48	12.376
0029183374	160,885.63	1,760.06	1.094
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)
0029191041	123,797.65	(3,617.70)	(2.922)
0029191351	104,285.07	17,485.54	16.767
0029192371	149,550.07	(95,323.71)	(63.740)

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Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	1,899.73	1.746
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	1,684.67	1.726

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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	795.88	0.301
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
0029557160	100,208.92	(23,052.86)	(23.005)
0029558002	295,229.38	37,718.17	12.776
0029558562	79,912.06	3,118.75	3.903

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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)
0029562977	95,280.88	58,937.22	61.856
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C04



Distribution Date: 25-Jul-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0029576543	100,947.42	4,177.06	4.138
0029577583	93,230.96	863.08	0.926
0029578361	55,550.72	(338.99)	(0.610)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029590612	80,340.27	45,399.67	56.509
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
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

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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
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
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	19,400.06	23.965
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	8,200.86	1.641
0029612844	80,893.12	12,975.10	16.040
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)

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Credit-Linked Notes

Series 2015-C04



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029613403	107,996.68	45,265.64	41.914
0029613623	58,522.89	43,782.60	74.813
0029613837	157,142.67	35,866.53	22.824
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
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C04



Distribution Date: 25-Jul-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0029640272	149,243.13	(1,948.05)	(1.305)
0029641005	69,697.90	55,970.29	80.304
0029641437	153,787.80	41,501.33	26.986
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
0029645993	151,503.97	9,053.36	5.976
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C04



Distribution Date: 25-Jul-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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)

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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
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
0029678152	67,121.63	3,250.47	4.843
0029678429	54,630.40	13,391.23	24.512

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C04



Distribution Date: 25-Jul-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	5	556,332.29	73,448.59	0.002 %	0	0.00	0.00	0.000 %	5	556,332.29	73,448.59	0.002 %
Group 2	3	524,691.18	(3,686.93)	(0.000 %)	0	0.00	0.00	0.000 %	3	524,691.18	(3,686.93)	(0.000 %)
Total	8	1,081,023.47	69,761.66	0.001 %	0	0.00	0.00	0.000 %	8	1,081,023.47	69,761.66	0.001 %

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	0029557160	110,000.00	4.375 %	OH	76.00	360	100,208.92	05/31/2024	3,615.86	(23,052.86)
Group 1	0029562977	103,000.00	4.250 %	CT	71.00	360	95,280.88	06/30/2024	58,937.22	58,937.22
Group 1	0029578361	60,000.00	4.625 %	OK	80.00	360	55,550.72	06/30/2024	(338.99)	(338.99)
Group 1	0029641437	170,000.00	4.125 %	AR	80.00	360	153,787.80	03/31/2023	2,181.14	41,501.33
Group 1	0029645993	178,000.00	5.000 %	MA	75.00	360	151,503.97	06/30/2024	9,053.36	9,053.36
Group 2	0029142346	309,000.00	4.500 %	NJ	95.00	360	284,959.36	04/30/2024	9.00	37,022.85
Group 2	0029148897	123,000.00	4.125 %	PA	95.00	360	115,934.17	02/28/2019	(78.23)	(23,352.27)
Group 2	0029191041	138,000.00	4.375 %	OH	90.00	360	123,797.65	06/30/2024	(3,617.70)	(3,617.70)

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

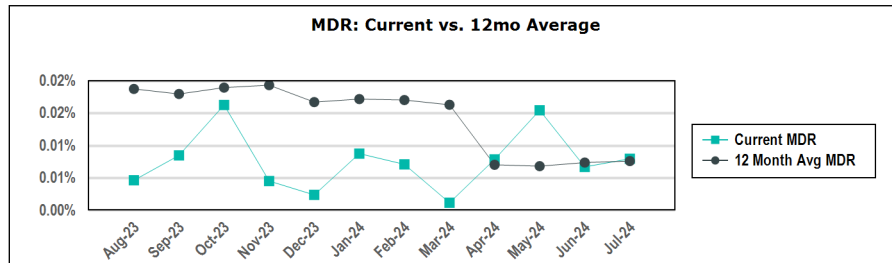
Distribution Date: 25-Jul-2024
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Realized Loss Report - Collateral

Summary

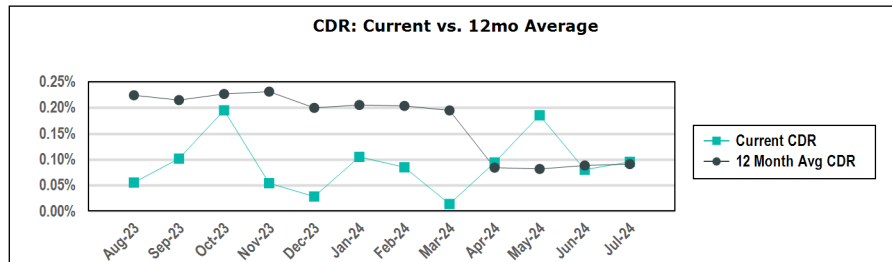
MDR

Current Month 0.008 %
 3 Month Average 0.010 %
 12 Month Average 0.008 %



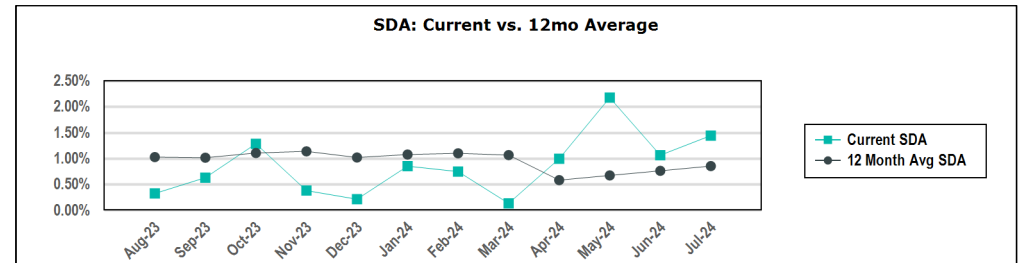
CDR

Current Month 0.096 %
 3 Month Average 0.121 %
 12 Month Average 0.092 %



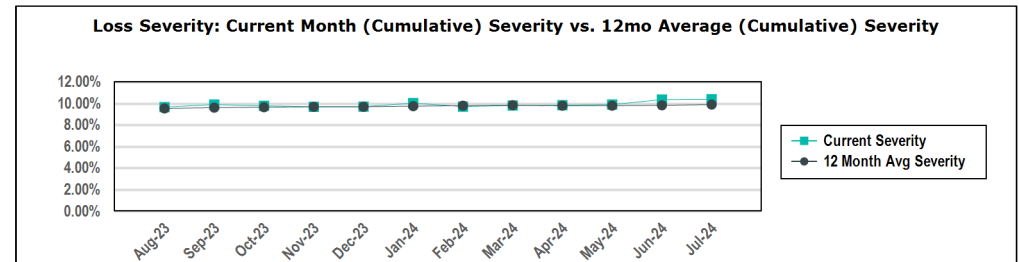
SDA

Current Month 1.447 %
 3 Month Average 1.565 %
 12 Month Average 0.857 %



Loss Severity

Current Month (Cumulative) 10.409 %
 3 Month Average (Cumulative) 10.236 %
 12 Month Average (Cumulative) 9.919 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C04



Distribution Date: 25-Jul-2024
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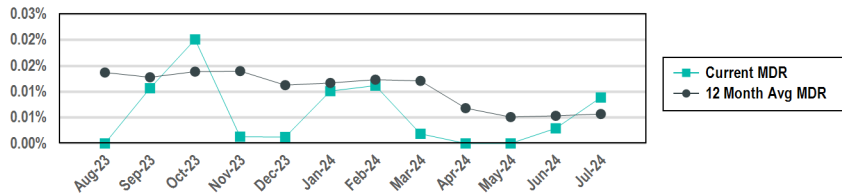
Realized Loss Report - Collateral

Group 1

MDR

Current Month 0.009 %
 3 Month Average 0.004 %
 12 Month Average 0.006 %

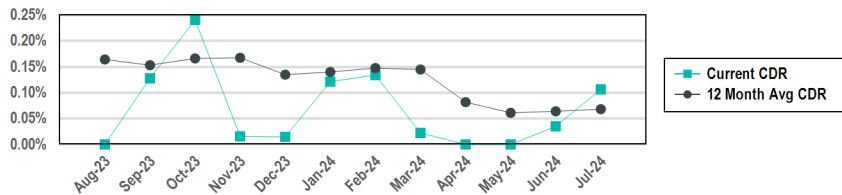
MDR: Current vs. 12mo Average



CDR

Current Month 0.107 %
 3 Month Average 0.047 %
 12 Month Average 0.068 %

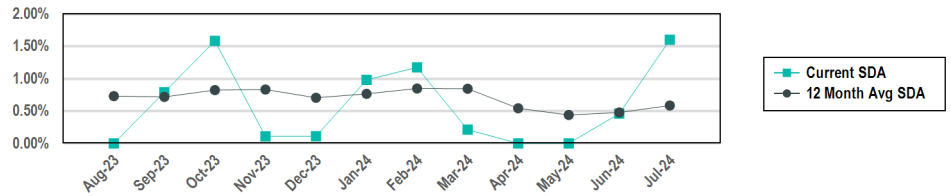
CDR: Current vs. 12mo Average



SDA

Current Month 1.603 %
 3 Month Average 0.688 %
 12 Month Average 0.586 %

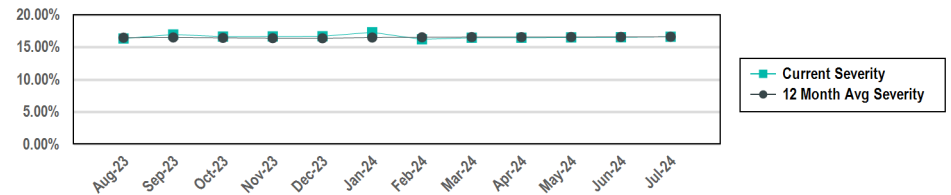
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 16.645 %
 3 Month Average (Cumulative) 16.589 %
 12 Month Average (Cumulative) 16.657 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C04



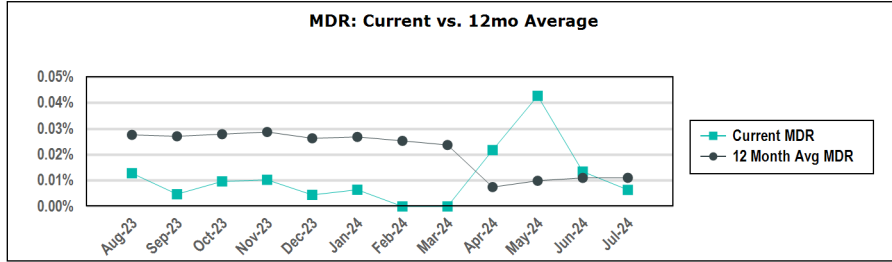
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Realized Loss Report - Collateral

Group 2

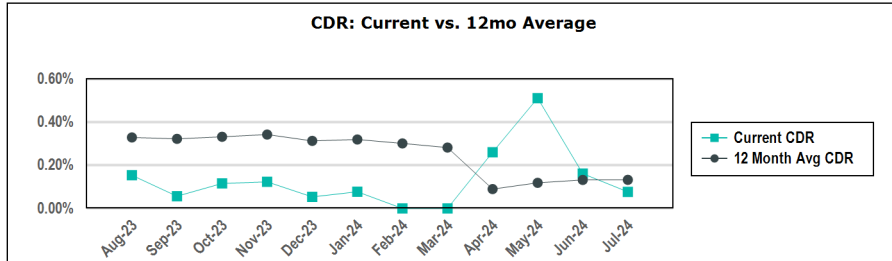
MDR

Current Month 0.006 %
 3 Month Average 0.021 %
 12 Month Average 0.011 %



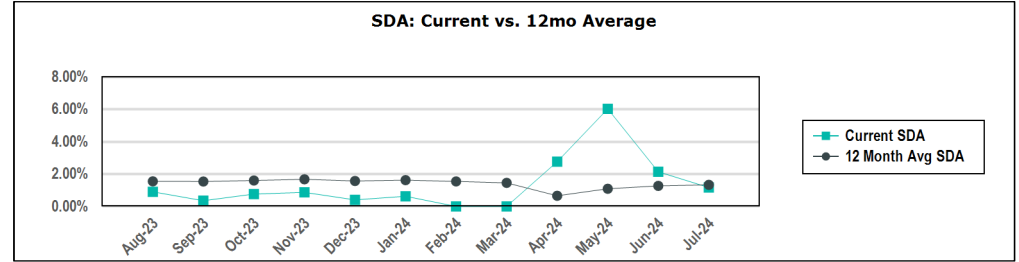
CDR

Current Month 0.077 %
 3 Month Average 0.250 %
 12 Month Average 0.133 %



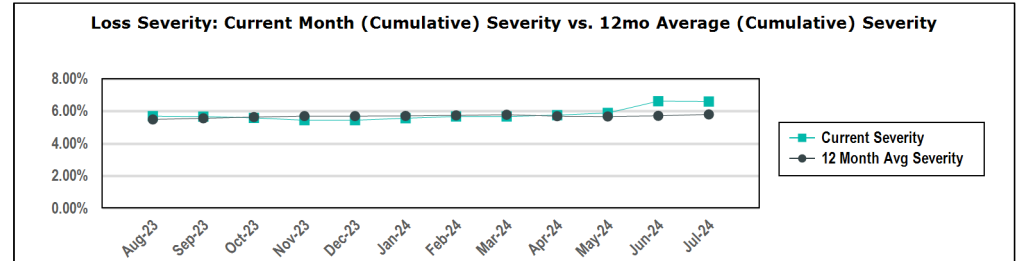
SDA

Current Month 1.169 %
 3 Month Average 3.116 %
 12 Month Average 1.337 %



Loss Severity

Current Month (Cumulative) 6.614 %
 3 Month Average (Cumulative) 6.386 %
 12 Month Average (Cumulative) 5.817 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	0.544 %
3 Month Average	0.561 %
12 Month Average	0.551 %

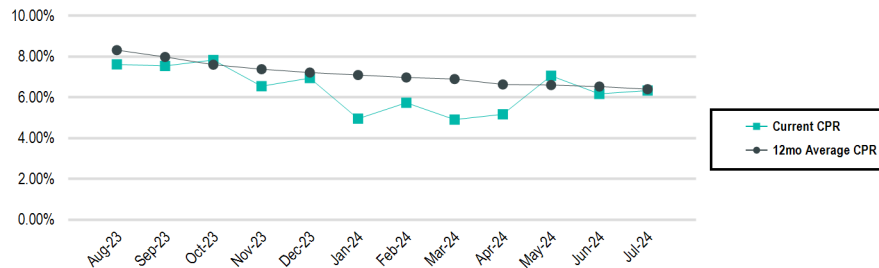
CPR

Current Month	6.339 %
3 Month Average	6.525 %
12 Month Average	6.406 %

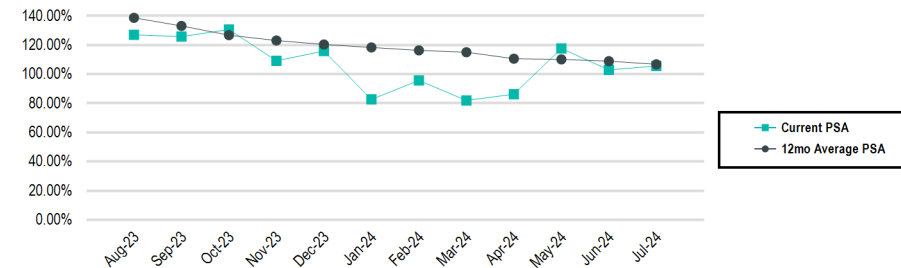
PSA

Current Month	105.646 %
3 Month Average	108.756 %
12 Month Average	106.767 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.566 %
3 Month Average	0.534 %
12 Month Average	0.535 %

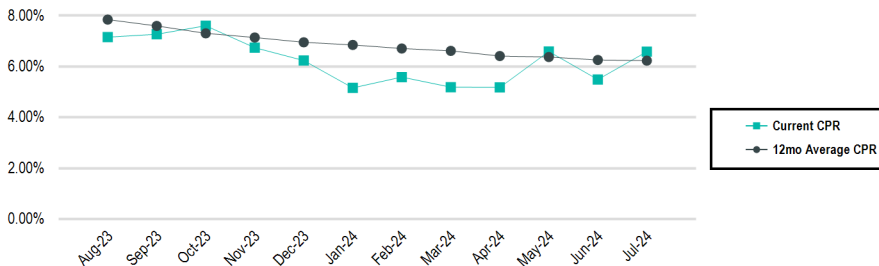
CPR

Current Month	6.582 %
3 Month Average	6.220 %
12 Month Average	6.231 %

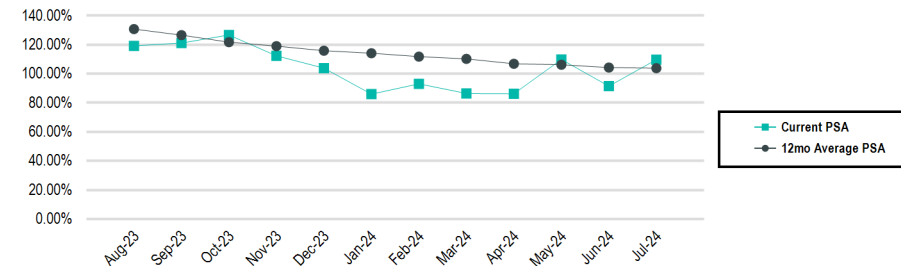
PSA

Current Month	109.703 %
3 Month Average	103.673 %
12 Month Average	103.846 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month	0.506 %
3 Month Average	0.608 %
12 Month Average	0.578 %

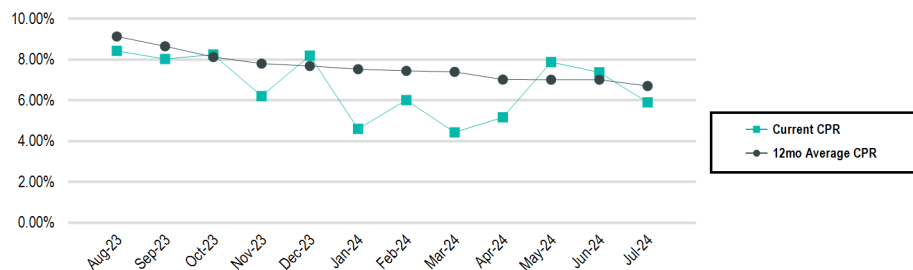
CPR

Current Month	5.908 %
3 Month Average	7.056 %
12 Month Average	6.710 %

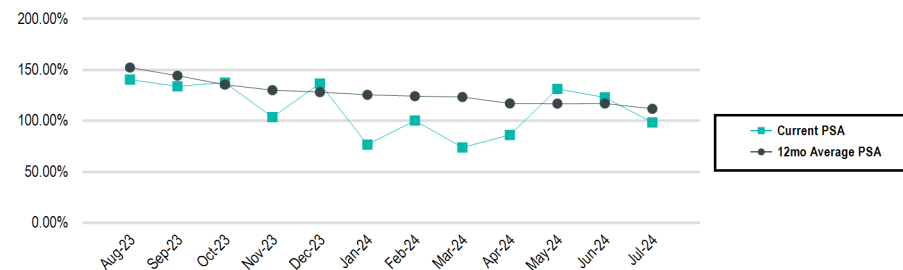
PSA

Current Month	98.472 %
3 Month Average	117.594 %
12 Month Average	111.841 %

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

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

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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				