

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C04



Distribution Date: 25-Nov-2020
09-Nov-2020 11:58:19 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H	NA	10/30/2020	0.00000 %	8,573,120,906.44	0.00	417,200,747.28	0.00	8,155,920,159.15	417,200,747.28	0.00
1M-1	30711XBE3	11/24/2020	1.74925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	10/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XBF0	11/24/2020	5.84925 %	302,326,317.20	1,473,651.84	858,488.90	0.00	301,467,828.30	2,332,140.74	0.00
1M-2H	NA	10/30/2020	0.00000 %	15,912,186.65	0.00	45,184.41	0.00	15,867,002.24	45,184.41	0.00
1B-H	NA	10/30/2020	0.00000 %	131,341,324.50	0.00	0.00	194,436.53	131,146,887.97	0.00	3,231,763.03
2A-H	NA	10/30/2020	0.00000 %	5,247,071,787.49	0.00	262,373,408.66	0.00	4,984,698,378.83	262,373,408.66	0.00
2M-1	30711XBG8	11/24/2020	1.84925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	10/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XBH6	11/24/2020	5.69925 %	145,548,227.98	691,263.12	534,441.81	0.00	145,013,786.17	1,225,704.93	0.00
2M-2H	NA	10/30/2020	0.00000 %	7,660,624.70	0.00	28,129.22	0.00	7,632,495.48	28,129.22	0.00
2B-H	NA	10/30/2020	0.00000 %	143,317,455.92	0.00	0.00	(24,413.68)	143,341,869.60	0.00	2,008,609.40
Totals				14,566,298,830.88	2,164,914.96	681,040,400.28	170,022.85	13,885,088,407.74	683,205,315.24	5,240,372.43

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

NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Credit-Linked Notes

Series 2015-C04



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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	8,573,120,906.44	17,232,313.42	399,968,433.86	0.00	0.00	417,200,747.28	8,155,920,159.15	0.31611235	417,200,747.28
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	651,064,000.00	302,326,317.20	858,488.90	0.00	0.00	0.00	858,488.90	301,467,828.30	0.46303870	858,488.90
1M-2H	34,267,119.00	15,912,186.65	45,184.41	0.00	0.00	0.00	45,184.41	15,867,002.24	0.46303870	45,184.41
1B-H	134,378,651.00	131,341,324.50	0.00	0.00	0.00	194,436.53	194,436.53	131,146,887.97	0.97595032	0.00
2A-H	17,442,057,505.00	5,247,071,787.49	9,954,767.86	252,418,640.80	0.00	0.00	262,373,408.66	4,984,698,378.83	0.28578615	262,373,408.66
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	396,988,000.00	145,548,227.98	534,441.81	0.00	0.00	0.00	534,441.81	145,013,786.17	0.36528506	534,441.81
2M-2H	20,894,628.00	7,660,624.70	28,129.22	0.00	0.00	0.00	28,129.22	7,632,495.48	0.36528506	28,129.22
2B-H	145,350,479.00	143,317,455.92	0.00	0.00	0.00	(24,413.68)	(24,413.68)	143,341,869.60	0.98618092	0.00
Totals	45,044,540,056.00	14,566,298,830.88	28,653,325.62	652,387,074.66	0.00	170,022.85	681,210,423.13	13,885,088,407.74	0.30825242	681,040,400.28

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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	332.28248036	0.66790098	15.50223130	0.00000000	0.00000000	16.17013228	316.11234808	0.31611235	16.17013228
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	651,064,000.00	464.35729391	1.31859372	0.00000000	0.00000000	0.00000000	1.31859372	463.03870019	0.46303870	1.31859372
1M-2H	34,267,119.00	464.35729394	1.31859378	0.00000000	0.00000000	0.00000000	1.31859378	463.03870016	0.46303870	1.31859378
1B-H	134,378,651.00	977.39725412	0.00000000	0.00000000	0.00000000	1.44693021	1.44693021	975.95032391	0.97595032	0.00000000
2A-H	17,442,057,505.00	300.82871737	0.57073358	14.47183858	0.00000000	0.00000000	15.04257216	285.78614521	0.28578615	15.04257216
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	396,988,000.00	366.63130367	1.34624173	0.00000000	0.00000000	0.00000000	1.34624173	365.28506194	0.36528506	1.34624173
2M-2H	20,894,628.00	366.63130351	1.34624172	0.00000000	0.00000000	0.00000000	1.34624172	365.28506179	0.36528506	1.34624172
2B-H	145,350,479.00	986.01295920	0.00000000	0.00000000	0.00000000	(0.16796422)	(0.16796422)	986.18092342	0.98618092	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 %	8,573,120,906.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,155,920,159.15
1M-1	N/A	N/A	1.74925 %	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	10/26/20 - 11/24/20	30	5.84925 %	302,326,317.20	1,473,651.84	0.00	0.00	0.00	0.00	1,473,651.84	0.00	301,467,828.30
1M-2H	N/A	N/A	0.00000 %	15,912,186.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,867,002.24
1B-H	N/A	N/A	0.00000 %	131,341,324.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	131,146,887.97
2A-H	N/A	N/A	0.00000 %	5,247,071,787.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,984,698,378.83
2M-1	N/A	N/A	1.84925 %	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	10/26/20 - 11/24/20	30	5.69925 %	145,548,227.98	691,263.12	0.00	0.00	0.00	0.00	691,263.12	0.00	145,013,786.17
2M-2H	N/A	N/A	0.00000 %	7,660,624.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,632,495.48
2B-H	N/A	N/A	0.00000 %	143,317,455.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	143,341,869.60
Totals					2,164,914.96	0.00	0.00	0.00	0.00	2,164,914.96	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 %	332.28248036	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	316.11234808
1M-1	242,553,000.00	1.74925 %	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	651,064,000.00	5.84925 %	464.35729391	2.26345158	0.00000000	0.00000000	0.00000000	0.00000000	2.26345158	0.00000000	463.03870019
1M-2H	34,267,119.00	0.00000 %	464.35729394	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	463.03870016
1B-H	134,378,651.00	0.00000 %	977.39725412	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	975.95032391
2A-H	17,442,057,505.00	0.00000 %	300.82871737	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	285.78614521
2M-1	155,343,000.00	1.84925 %	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	396,988,000.00	5.69925 %	366.63130367	1.74126956	0.00000000	0.00000000	0.00000000	0.00000000	1.74126956	0.00000000	365.28506194
2M-2H	20,894,628.00	0.00000 %	366.63130351	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	365.28506179
2B-H	145,350,479.00	0.00000 %	986.01295920	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	986.18092342

(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	3,747,035.18
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(170,022.85)
Total Deposits	3,577,012.33
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,557,845.67
Total Withdrawals (Pool Distribution Amount)	3,577,012.33
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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Series 2015-C04



Additional Reporting - Deal Level

Informational Reporting	
LIBOR	0.149250%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	418,298,857.12
Total Principal Reduction Cumulative	18,271,328,277.38
Scheduled Principal Current	18,135,986.73
Scheduled Principal Cumulative	1,734,261,143.92
Unscheduled Principal Current	399,968,433.86
Unscheduled Principal Cumulative	16,533,835,370.43
Senior Reduction Amount	417,200,747.28
Subordinate Reduction Amount	903,673.31
Calculated Recovery Principal Amount	379,322.58
Calculated Tranche Write-Down Amount	194,436.53
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	8,670.06
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	49.20
Group 2	
Total Principal Reduction Current	262,911,566.01
Total Principal Reduction Cumulative	12,888,123,370.91
Scheduled Principal Current	10,517,338.89
Scheduled Principal Cumulative	1,122,211,112.73
Unscheduled Principal Current	252,418,640.80
Unscheduled Principal Cumulative	11,763,904,018.25
Senior Reduction Amount	262,373,408.66
Subordinate Reduction Amount	562,571.03
Calculated Recovery Principal Amount	139,634.44
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	24,413.68
Modification Loss Amount	33,109.89
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	121498
Period Beginning Loan Count	51635
Period Reference Pool Removal Loan Count	1927
Period Ending Loan Count	49708
UPB at Origination	27,447,496,000.00
UPB at Issuance	26,875,730,155.31
UPB Actual Current	8,604,401,877.93
Period PIF Loan Count Current	1924
PIF Loan Count Cumulative	71581
Period PIF Loan UPB Current	393,688,192.42
PIF Loan UPB Cumulative	15,943,214,912.40
Period Partial Prepayment Amount	7,096,823.02
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	87
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	13,954,405.96
Credit Event Amount Current	573,759.11
Credit Event Amount Cumulative	17,865,901.87
Total Active Modified Loan Count	524
Total Active Modified Loan UPB	99,825,677.70
Group 2	
At Issuance Loan Count	83164
Period Beginning Loan Count	31715
Period Reference Pool Removal Loan Count	1244
Period Ending Loan Count	30471
UPB at Origination	18,514,585,000.00
UPB at Issuance	18,168,809,901.07
UPB Actual Current	5,280,686,530.16
Period PIF Loan Count Current	1243
PIF Loan Count Cumulative	52438
Period PIF Loan UPB Current	249,661,368.23
PIF Loan UPB Cumulative	11,507,926,986.27
Period Partial Prepayment Amount	3,365,176.04
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	47
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	6,380,045.57
Credit Event Amount Current	115,220.76
Credit Event Amount Cumulative	37,470,709.98
Total Active Modified Loan Count	577
Total Active Modified Loan UPB	121,393,097.41
Structural Reporting	
Group 1	
Senior Percentage	95.017237%
Subordinate Percentage	4.982763%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00
Group 2	
Senior Percentage	94.651014%
Subordinate Percentage	5.348986%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
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 %	4.980000 %	5.210000 %
1M-1	0.00	0.00	3.050000 %	4.980000 %	5.210000 %
1M-1H	0.00	0.00	3.050000 %	4.980000 %	5.210000 %
1M-2	0.00	0.00	0.500000 %	1.460000 %	1.520000 %
1M-2H	0.00	0.00	0.500000 %	1.460000 %	1.520000 %
1B-H	194,436.53	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.000000 %	5.350000 %	5.610000 %
2M-1	0.00	0.00	3.100000 %	5.350000 %	5.610000 %
2M-1H	0.00	0.00	3.100000 %	5.350000 %	5.610000 %
2M-2	0.00	0.00	0.800000 %	2.590000 %	2.710000 %
2M-2H	0.00	0.00	0.800000 %	2.590000 %	2.710000 %
2B-H	0.00	24,413.68	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	943	162,593,552.79	1.176118 %	1.170994 %
60 Days	438	81,321,266.98	0.546278 %	0.585673 %
90 Days	414	80,540,593.02	0.516345 %	0.580051 %
120 Days	418	85,656,870.76	0.521334 %	0.616898 %
150 Days	697	142,023,072.83	0.869305 %	1.022846 %
180+ Days	1437	310,149,041.88	1.792240 %	2.233684 %
Totals	4347	862,284,398.26	5.421619 %	6.210147 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	531	89,913,699.88	1.068239 %	1.044973 %
60 Days	232	43,369,149.84	0.466726 %	0.504034 %
90 Days	222	41,313,847.05	0.446608 %	0.480148 %
120 Days	243	51,314,857.35	0.488855 %	0.596379 %
150 Days	423	86,803,769.86	0.850970 %	1.008830 %
180+ Days	807	176,536,246.89	1.623481 %	2.051697 %
Totals	2458	489,251,570.87	4.944878 %	5.686061 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	412	72,679,852.91	1.352105 %	1.376333 %
60 Days	206	37,952,117.14	0.676053 %	0.718697 %
90 Days	192	39,226,745.97	0.630107 %	0.742834 %
120 Days	175	34,342,013.41	0.574317 %	0.650332 %
150 Days	274	55,219,302.97	0.899216 %	1.045684 %
180+ Days	630	133,612,794.99	2.067540 %	2.530216 %
Totals	1889	373,032,827.39	6.199337 %	7.064097 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	77	16,248,115.51	8,670.06	0.053360
Group 2	255	56,704,607.64	33,109.89	0.058390

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0029558187	130,748.16	34.72	0.026555
Group 1	0029559485	93,468.18	107.10	0.114584
Group 1	0029560792	351,099.72	120.77	0.034398
Group 1	0029560799	120,927.17	113.37	0.093751
Group 1	0029561943	113,598.50	8.76	0.007711
Group 1	0029563916	304,059.53	427.38	0.140558
Group 1	0029564260	128,380.90	66.87	0.052087
Group 1	0029564824	178,200.76	59.53	0.033406
Group 1	0029568464	78,848.41	1.61	0.002042
Group 1	0029568738	187,729.60	58.76	0.031300
Group 1	0029568782	170,075.80	106.30	0.062502
Group 1	0029568912	94,005.56	41.19	0.043817
Group 1	0029574266	325,011.69	169.28	0.052084
Group 1	0029575193	395,376.98	304.77	0.077083
Group 1	0029576204	125,222.62	57.21	0.045687
Group 1	0029577227	290,879.49	151.50	0.052083
Group 1	0029578900	399,296.48	2.94	0.000736
Group 1	0029579120	88,564.77	83.01	0.093728
Group 1	0029582252	182,350.86	253.48	0.139007
Group 1	0029584231	82,221.19	3.63	0.004415
Group 1	0029585209	302,501.17	157.55	0.052082
Group 1	0029585506	174,924.84	47.77	0.027309
Group 1	0029585642	136,279.13	28.39	0.020832
Group 1	0029585910	185,838.94	154.87	0.083336

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0029586048	233,468.60	10.22	0.004377
Group 1	0029586556	264,488.28	275.51	0.104167
Group 1	0029587513	79,577.67	24.87	0.031252
Group 1	0029587649	396,639.34	414.11	0.104405
Group 1	0029588556	105,390.68	4.63	0.004393
Group 1	0029589140	299,823.60	36.70	0.012241
Group 1	0029591384	182,787.22	3.08	0.001685
Group 1	0029595165	356,695.05	297.25	0.083334
Group 1	0029596393	137,677.73	2.88	0.002092
Group 1	0029596852	75,834.45	2.81	0.003705
Group 1	0029599286	226,330.80	21.12	0.009331
Group 1	0029600862	166,952.50	6.73	0.004031
Group 1	0029604952	219,991.78	7.58	0.003446
Group 1	0029607908	184,509.25	249.86	0.135419
Group 1	0029608316	107,776.61	2.10	0.001948
Group 1	0029609235	500,701.80	311.76	0.062265
Group 1	0029614573	91,260.69	95.16	0.104273
Group 1	0029616242	341,042.44	142.50	0.041784
Group 1	0029616533	214,401.98	110.57	0.051571
Group 1	0029620655	252,286.55	210.24	0.083334
Group 1	0029621113	245,844.01	5.20	0.002115
Group 1	0029621432	128,660.27	160.83	0.125004
Group 1	0029622532	216,189.26	379.56	0.175568
Group 1	0029623936	131,199.46	95.67	0.072920
Group 1	0029625007	291,040.47	7.13	0.002450
Group 1	0029628696	207,475.14	172.90	0.083335
Group 1	0029632023	392,806.92	78.65	0.020023
Group 1	0029632723	399,607.16	124.88	0.031251
Group 1	0029635904	330,789.21	172.29	0.052085
Group 1	0029638662	172,468.91	125.76	0.072917
Group 1	0029640035	336,338.86	140.14	0.041666
Group 1	0029640490	309,424.60	39.20	0.012669
Group 1	0029640947	161,216.64	83.97	0.052085
Group 1	0029641198	197,529.52	8.70	0.004404

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0029641505	110,804.33	85.78	0.077416
Group 1	0029641596	76,091.69	90.31	0.118686
Group 1	0029652349	268,891.53	140.05	0.052084
Group 1	0029652817	119,994.73	50.00	0.041668
Group 1	0029653940	121,299.19	113.72	0.093752
Group 1	0029655506	260,531.21	54.28	0.020834
Group 1	0029661120	578,547.71	452.84	0.078272
Group 1	0029664465	50,086.84	16.87	0.033682
Group 1	0029666325	190,133.17	59.42	0.031252
Group 1	0029667324	117,207.41	212.07	0.180936
Group 1	0029669372	378,384.03	197.08	0.052085
Group 1	0029671196	148,280.00	169.21	0.114115
Group 1	0029671261	194,935.93	223.36	0.114581
Group 1	0029672026	211,293.01	66.03	0.031250
Group 1	0029674289	191,032.68	7.03	0.003680
Group 1	0029674436	144,216.64	171.62	0.119002
Group 1	0029674441	289,840.41	60.38	0.020832
Group 1	0029674816	107,486.77	67.18	0.062501
Group 1	0029676323	91,220.33	47.51	0.052083
Group 2	0029134678	289,570.94	211.15	0.072918
Group 2	0029134766	118,946.94	148.68	0.124997
Group 2	0029135549	225,957.79	117.69	0.052085
Group 2	0029135865	156,086.21	7.22	0.004626
Group 2	0029135936	132,222.77	2.70	0.002042
Group 2	0029136034	362,713.57	183.57	0.050610
Group 2	0029136400	114,707.58	37.25	0.032474
Group 2	0029137126	132,274.85	50.31	0.038034
Group 2	0029137317	87,291.46	59.32	0.067956
Group 2	0029137530	293,962.15	336.83	0.114583
Group 2	0029137684	202,582.76	48.47	0.023926
Group 2	0029137964	124,522.95	127.12	0.102086
Group 2	0029138017	274,715.64	171.70	0.062501
Group 2	0029138042	171,505.18	125.06	0.072919
Group 2	0029138336	241,109.51	50.23	0.020833

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029138378	160,357.73	470.57	0.293450
Group 2	0029138436	253,929.53	150.07	0.059099
Group 2	0029139350	206,611.78	259.39	0.125545
Group 2	0029139411	331,860.23	128.51	0.038724
Group 2	0029139591	159,146.94	66.31	0.041666
Group 2	0029139835	277,211.07	77.34	0.027899
Group 2	0029139914	145,314.83	70.90	0.048791
Group 2	0029139970	124,743.46	64.97	0.052083
Group 2	0029140419	166,200.81	96.93	0.058321
Group 2	0029140671	298,127.08	186.33	0.062500
Group 2	0029140954	239,620.48	188.23	0.078553
Group 2	0029141036	315,082.61	229.75	0.072917
Group 2	0029141440	299,969.01	303.15	0.101060
Group 2	0029142197	193,088.17	120.68	0.062500
Group 2	0029142210	233,616.43	86.40	0.036984
Group 2	0029142322	263,271.04	65.54	0.024894
Group 2	0029142350	203,752.47	29.10	0.014282
Group 2	0029143024	300,191.51	156.35	0.052083
Group 2	0029143490	293,199.37	6.15	0.002098
Group 2	0029143768	257,585.83	53.66	0.020832
Group 2	0029144106	238,383.40	162.09	0.067996
Group 2	0029144379	87,370.81	48.05	0.054995
Group 2	0029145028	81,803.13	34.08	0.041661
Group 2	0029145062	290,649.91	302.76	0.104167
Group 2	0029145898	145,413.86	72.71	0.050002
Group 2	0029146144	198,935.09	65.56	0.032955
Group 2	0029146159	409,843.29	241.98	0.059042
Group 2	0029146197	242,609.91	70.26	0.028960
Group 2	0029146782	221,721.00	92.38	0.041665
Group 2	0029146926	374,855.09	13.08	0.003489
Group 2	0029147024	101,356.62	4.99	0.004923
Group 2	0029147134	77,039.88	1.71	0.002220
Group 2	0029147206	283,427.26	236.19	0.083334
Group 2	0029147756	186,095.94	8.12	0.004363

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Group 2	0029148419	169,860.83	106.72	0.062828
Group 2	0029148786	167,976.78	59.79	0.035594
Group 2	0029149019	206,381.24	64.49	0.031248
Group 2	0029149573	216,483.37	35.29	0.016301
Group 2	0029149693	137,221.83	40.71	0.029667
Group 2	0029149981	322,387.90	43.44	0.013474
Group 2	0029150919	237,867.05	99.11	0.041666
Group 2	0029150975	359,242.40	112.26	0.031249
Group 2	0029151115	77,883.50	57.88	0.074316
Group 2	0029151193	105,056.88	65.66	0.062499
Group 2	0029151936	267,687.96	339.42	0.126797
Group 2	0029152186	112,238.57	28.44	0.025339
Group 2	0029152971	92,997.98	166.81	0.179369
Group 2	0029153052	149,001.61	77.73	0.052167
Group 2	0029153172	347,396.13	6.29	0.001811
Group 2	0029153208	259,428.98	190.66	0.073492
Group 2	0029153521	358,453.73	37.34	0.010417
Group 2	0029153875	308,941.64	103.27	0.033427
Group 2	0029153976	356,817.54	371.68	0.104165
Group 2	0029154095	202,404.17	241.56	0.119345
Group 2	0029154125	377,770.65	393.51	0.104166
Group 2	0029154244	126,030.42	37.46	0.029723
Group 2	0029154473	138,189.12	15.53	0.011238
Group 2	0029156021	128,897.51	107.41	0.083330
Group 2	0029156156	69,844.21	57.18	0.081868
Group 2	0029156886	151,331.90	47.29	0.031249
Group 2	0029156950	173,413.25	90.32	0.052084
Group 2	0029157791	211,300.28	32.05	0.015168
Group 2	0029157952	315,311.04	32.84	0.010415
Group 2	0029158628	117,243.72	14.90	0.012709
Group 2	0029158665	84,095.56	61.32	0.072917
Group 2	0029158667	99,108.39	30.97	0.031249
Group 2	0029158692	134,711.05	104.86	0.077841
Group 2	0029159162	310,436.10	161.69	0.052085

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Group 2	0029159384	146,887.97	6.01	0.004092
Group 2	0029159562	625,001.88	1,025.70	0.164112
Group 2	0029160792	302,177.09	125.91	0.041668
Group 2	0029161168	280,082.86	175.05	0.062499
Group 2	0029161493	124,519.22	51.88	0.041664
Group 2	0029161674	374,297.62	374.34	0.100011
Group 2	0029162504	382,338.74	87.62	0.022917
Group 2	0029162532	339,086.57	195.00	0.057507
Group 2	0029162584	119,663.02	103.69	0.086652
Group 2	0029162713	74,182.55	17.23	0.023226
Group 2	0029162965	369,885.38	266.63	0.072084
Group 2	0029162975	178,390.47	204.41	0.114586
Group 2	0029163683	135,774.59	83.39	0.061418
Group 2	0029163911	97,168.36	70.85	0.072915
Group 2	0029164382	373,223.40	116.63	0.031249
Group 2	0029164522	290,792.95	272.62	0.093751
Group 2	0029164527	157,951.86	122.36	0.077467
Group 2	0029165415	108,082.35	52.99	0.049027
Group 2	0029165666	120,178.03	46.62	0.038792
Group 2	0029165769	111,509.02	2.00	0.001794
Group 2	0029166244	254,667.73	465.36	0.182732
Group 2	0029166612	199,364.80	41.53	0.020831
Group 2	0029166897	187,831.15	58.70	0.031251
Group 2	0029167076	237,439.58	94.81	0.039930
Group 2	0029167306	350,320.64	328.43	0.093751
Group 2	0029167645	81,700.34	110.64	0.135422
Group 2	0029167910	303,439.44	189.65	0.062500
Group 2	0029167978	141,667.51	15.78	0.011139
Group 2	0029168293	350,645.55	327.95	0.093527
Group 2	0029168494	285,106.15	131.92	0.046270
Group 2	0029169084	123,566.24	46.26	0.037437
Group 2	0029169183	91,595.65	104.95	0.114580
Group 2	0029169231	269,618.52	196.60	0.072918
Group 2	0029169273	197,525.57	41.15	0.020833

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Group 2	0029169710	429,742.85	268.59	0.062500
Group 2	0029169865	267,374.73	9.15	0.003422
Group 2	0029170216	372,930.14	94.27	0.025278
Group 2	0029170260	200,181.75	166.82	0.083334
Group 2	0029170854	70,872.36	2.86	0.004035
Group 2	0029171086	320,734.36	165.02	0.051451
Group 2	0029171916	285,452.29	60.72	0.021272
Group 2	0029171981	132,435.23	34.52	0.026066
Group 2	0029172118	273,626.13	167.49	0.061211
Group 2	0029172545	160,663.53	184.09	0.114581
Group 2	0029172972	146,909.20	184.55	0.125622
Group 2	0029173032	64,431.20	67.12	0.104173
Group 2	0029173130	234,144.75	195.12	0.083333
Group 2	0029173327	132,344.77	96.50	0.072916
Group 2	0029173606	85,874.09	44.73	0.052088
Group 2	0029173759	212,014.14	132.51	0.062501
Group 2	0029174234	186,532.86	116.58	0.062498
Group 2	0029174239	179,369.10	77.50	0.043207
Group 2	0029174554	102,554.83	37.34	0.036410
Group 2	0029174623	289,755.67	30.18	0.010416
Group 2	0029175308	159,279.27	165.92	0.104169
Group 2	0029176040	300,391.63	60.34	0.020087
Group 2	0029176223	177,057.61	106.68	0.060252
Group 2	0029176419	325,126.57	270.94	0.083334
Group 2	0029176737	256,525.70	81.04	0.031591
Group 2	0029177036	203,006.47	119.02	0.058629
Group 2	0029177813	217,998.76	126.26	0.057918
Group 2	0029177845	92,037.86	47.94	0.052087
Group 2	0029177888	129,413.57	121.33	0.093754
Group 2	0029177889	108,067.33	78.80	0.072918
Group 2	0029178412	188,094.29	195.93	0.104166
Group 2	0029178488	104,083.03	2.29	0.002200
Group 2	0029178543	219,513.63	21.41	0.009753
Group 2	0029179491	338,449.21	211.53	0.062500

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Group 2	0029179506	275,804.67	114.92	0.041667
Group 2	0029179555	428,795.01	128.41	0.029947
Group 2	0029179943	178,784.43	188.43	0.105395
Group 2	0029181360	348,659.12	108.96	0.031251
Group 2	0029181473	274,190.49	64.23	0.023425
Group 2	0029181500	249,237.43	109.90	0.044095
Group 2	0029181505	253,252.20	126.89	0.050104
Group 2	0029181636	285,518.80	208.19	0.072916
Group 2	0029181961	546,036.99	341.27	0.062499
Group 2	0029182086	260,550.50	271.41	0.104168
Group 2	0029182536	191,618.80	94.06	0.049087
Group 2	0029183067	370,349.82	231.47	0.062500
Group 2	0029183115	149,371.98	108.92	0.072919
Group 2	0029183199	181,540.57	94.55	0.052082
Group 2	0029183449	334,961.61	282.53	0.084347
Group 2	0029183452	262,507.09	164.07	0.062501
Group 2	0029183461	365,240.87	170.36	0.046643
Group 2	0029183736	349,581.09	99.48	0.028457
Group 2	0029183775	242,719.45	88.97	0.036655
Group 2	0029184902	280,807.07	409.51	0.145833
Group 2	0029185411	190,091.82	59.40	0.031248
Group 2	0029185468	124,971.91	69.30	0.055452
Group 2	0029185721	157,633.60	9.58	0.006077
Group 2	0029186165	396,870.72	124.02	0.031249
Group 2	0029186853	231,675.68	86.69	0.037419
Group 2	0029188588	224,728.62	64.75	0.028813
Group 2	0029188714	130,563.92	53.19	0.040739
Group 2	0029188930	176,845.91	156.32	0.088393
Group 2	0029189466	172,453.84	96.94	0.056212
Group 2	0029190571	245,051.47	37.60	0.015344
Group 2	0029191634	243,689.56	105.24	0.043186
Group 2	0029192463	183,332.50	171.87	0.093748
Group 2	0029192505	60,138.68	62.64	0.104159
Group 2	0029192690	139,355.85	43.55	0.031251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029192896	175,409.19	6.11	0.003483
Group 2	0029194072	325,778.48	109.31	0.033553
Group 2	0029194281	162,100.93	147.30	0.090869
Group 2	0029195225	123,563.38	90.10	0.072918
Group 2	0029195793	62,373.30	71.47	0.114584
Group 2	0029196367	182,560.72	285.92	0.156616
Group 2	0029196719	217,570.83	45.33	0.020835
Group 2	0029197129	202,390.92	63.25	0.031251
Group 2	0029197963	287,050.77	265.61	0.092531
Group 2	0029198322	211,532.00	82.94	0.039209
Group 2	0029199273	131,616.00	52.27	0.039714
Group 2	0029199385	294,904.70	75.65	0.025652
Group 2	0029199708	230,353.52	143.97	0.062500
Group 2	0029199820	207,485.71	78.28	0.037728
Group 2	0029200306	99,512.42	14.36	0.014430
Group 2	0029200410	317,282.19	95.40	0.030068
Group 2	0029200700	220,269.79	45.89	0.020834
Group 2	0029200876	210,559.15	197.40	0.093750
Group 2	0029201157	237,099.10	70.99	0.029941
Group 2	0029201165	268,806.48	52.23	0.019430
Group 2	0029201423	252,821.19	210.68	0.083332
Group 2	0029202153	332,025.94	345.86	0.104167
Group 2	0029202270	199,961.98	20.83	0.010417
Group 2	0029202766	114,423.24	53.51	0.046765
Group 2	0029203342	338,330.05	649.59	0.191999
Group 2	0029203487	414,308.96	515.85	0.124509
Group 2	0029203719	75,636.36	59.67	0.078891
Group 2	0029203873	414,137.71	231.52	0.055904
Group 2	0029203896	300,166.11	287.08	0.095640
Group 2	0029204376	330,833.92	383.77	0.116001
Group 2	0029204507	229,392.46	47.79	0.020833
Group 2	0029204579	311,433.87	230.38	0.073974
Group 2	0029204877	187,226.47	117.02	0.062502
Group 2	0029204923	196,857.72	164.05	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029205011	229,902.58	38.05	0.016550
Group 2	0029205296	339,840.75	138.94	0.040884
Group 2	0029205349	122,069.44	114.44	0.093750
Group 2	0029205855	243,113.95	212.52	0.087416
Group 2	0029206920	312,020.52	195.01	0.062499
Group 2	0029207957	111,187.42	159.09	0.143083
Group 2	0029208213	131,541.41	65.61	0.049878
Group 2	0029208427	188,427.75	176.65	0.093749
Group 2	0029208849	102,985.02	22.11	0.021469
Group 2	0029208976	209,635.94	152.86	0.072917
Group 2	0029209259	280,309.47	177.63	0.063369
Group 2	0029209994	204,044.40	63.76	0.031248
Group 2	0029210295	200,541.06	83.56	0.041667
Group 2	0029210867	83,379.35	90.33	0.108336
Group 2	0029211317	409,647.97	17.85	0.004357
Group 2	0029211735	335,823.61	79.14	0.023566
Group 2	0029212483	293,625.80	157.70	0.053708
Group 2	0029212723	145,953.02	106.42	0.072914
Group 2	0029212898	323,232.69	100.47	0.031083
Group 2	0029212975	178,568.13	94.10	0.052697
Group 2	0029213153	119,016.78	37.19	0.031248
Group 2	0029213232	87,203.56	63.59	0.072921
Group 2	0029213904	356,835.70	297.36	0.083332
Group 2	0029214218	96,704.36	106.63	0.110264
Group 2	0029214220	402,998.46	293.85	0.072916
Group 2	0029214338	160,126.37	385.97	0.241041
Group 2	0029215350	234,151.55	74.26	0.031715
Group 2	0029215695	206,447.26	81.55	0.039502
Group 2	0029215962	373,438.29	233.40	0.062500
Group 2	0029216120	362,484.81	135.67	0.037428
Group 2	0029216659	297,894.53	107.41	0.036056
Group 2	0029217100	190,314.11	51.27	0.026940
Group 2	0029217129	302,469.96	326.80	0.108044
Group 2	0029217431	183,938.03	52.16	0.028357

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0029217606	82,179.56	39.44	0.047992
Group 2	0029217697	193,205.53	140.88	0.072917

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	688,979.87	219,175.19	31.812

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029216798	115,220.76	15,608.26	13.546
0029573748	259,348.10	34,090.61	13.145
0029584248	104,467.18	18,939.57	18.130
0029594116	209,943.83	150,536.75	71.703

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
11	1,881,529.75	(49,152.34)	225,659.07	11.993

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0029135341	133,008.29	128.82	26,385.79	19.838
0029137024	218,202.20	2.26	7,408.83	3.395
0029148897	115,934.17	(78.23)	(19,910.15)	(17.174)
0029166515	150,083.96	(40,973.77)	(9.70)	(0.006)
0029174229	130,945.40	2.82	2,839.21	2.168
0029176650	290,995.88	321.16	103,560.40	35.588
0029217494	137,551.92	575.00	(19,984.17)	(14.528)
0029587483	31,775.38	5.08	7,896.80	24.852
0029591661	195,574.98	2.25	141,120.73	72.157
0029597957	83,307.18	(8,741.45)	738.27	0.886
0029660794	394,150.39	(396.28)	(24,386.94)	(6.187)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
330	55,336,611.85	5,240,372.45	9.470

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029134481	364,597.25	9,139.25	2.507
0029135341	133,008.29	26,385.79	19.838
0029135545	99,579.47	66,875.99	67.158
0029136146	332,953.79	4,575.02	1.374
0029136233	228,589.93	2,172.61	0.950
0029136367	202,398.48	14,160.28	6.996
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
0029137024	218,202.20	7,408.83	3.395
0029137907	209,096.51	21,488.70	10.277
0029138123	133,703.55	(2,279.18)	(1.705)
0029138863	77,605.79	41,728.29	53.770
0029139012	20,436.44	3,892.08	19.045
0029139014	71,579.72	12,621.50	17.633
0029140373	171,693.87	23,061.02	13.431
0029141716	157,889.69	5,240.55	3.319
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029143991	79,163.55	5,296.99	6.691
0029144453	134,152.76	(7,826.50)	(5.834)
0029144717	122,808.73	(5,388.68)	(4.388)
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
0029145804	94,850.93	17,476.39	18.425
0029145877	146,306.52	2,917.24	1.994
0029147103	143,911.08	4,711.46	3.274
0029147509	57,246.68	8,897.19	15.542
0029147678	134,092.49	(2,533.89)	(1.890)
0029148238	119,020.96	1,186.90	0.997
0029148897	115,934.17	(19,910.15)	(17.174)
0029149143	327,336.44	(61,437.91)	(18.769)
0029149163	76,228.85	22,550.63	29.583
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	33,565.85	52.577
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
0029152423	105,219.98	20,621.68	19.599
0029152976	91,630.91	2,945.83	3.215
0029153328	163,982.04	2,644.24	1.613
0029153587	189,380.15	(3,915.24)	(2.067)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029153719	104,102.83	10,928.44	10.498
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
0029155731	125,821.98	22,762.02	18.091
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
0029158796	166,294.67	7,341.65	4.415
0029159730	160,086.09	578.31	0.361
0029160217	262,138.91	(1,737.17)	(0.663)
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
0029161675	295,612.34	(22,779.32)	(7.706)
0029161810	85,843.62	1,794.09	2.090
0029161975	349,830.22	(960.96)	(0.275)
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	(1,933.88)	(1.128)
0029164490	130,187.70	970.92	0.746
0029165454	93,821.33	3,988.83	4.252
0029165468	75,400.69	(22,358.26)	(29.653)
0029165699	139,635.37	11,357.45	8.134
0029165981	187,659.56	2,767.52	1.475
0029166375	312,338.94	13,167.07	4.216
0029166515	150,083.96	(9.70)	(0.006)
0029167267	111,913.96	13,585.16	12.139

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029167470	122,825.22	46,521.29	37.876
0029167632	111,314.95	14,272.01	12.821
0029168183	55,354.30	45,690.49	82.542
0029169001	79,254.09	11,238.49	14.180
0029169230	187,263.90	16,902.51	9.026
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
0029170708	317,052.36	(2,716.56)	(0.857)
0029170906	75,126.80	16,441.06	21.884
0029171552	240,243.22	(1,277.85)	(0.532)
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
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
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
0029176503	231,603.98	(34,818.09)	(15.033)
0029176615	90,430.58	23,782.93	26.300
0029176639	220,765.26	5,577.42	2.526
0029176650	290,995.88	103,560.40	35.588
0029176688	97,736.09	20,134.71	20.601
0029176858	147,867.47	90.70	0.061

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029177080	91,044.33	(1,326.01)	(1.456)
0029177285	117,538.96	3,442.40	2.929
0029177379	88,660.03	(1,111.71)	(1.254)
0029177564	326,086.55	119.93	0.037
0029177748	119,539.96	7,214.67	6.035
0029177772	87,521.42	32,490.82	37.123
0029177913	112,968.73	(1,983.57)	(1.756)
0029178102	62,480.55	9,635.99	15.422
0029178712	355,328.42	2,040.71	0.574
0029179576	190,086.58	14,589.41	7.675
0029179784	298,776.56	(1,285.08)	(0.430)
0029180382	289,540.88	14,329.51	4.949
0029180596	80,631.76	26,740.43	33.164
0029181374	268,175.17	91,994.33	34.304
0029181450	203,957.52	48,445.12	23.753
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)
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029187261	190,104.22	(11,103.09)	(5.841)
0029187734	265,374.77	(23,319.51)	(8.787)
0029188209	110,629.66	7,012.87	6.339
0029188349	141,043.13	12,390.66	8.785
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)
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
0029192587	251,069.83	(9,241.39)	(3.681)
0029192837	200,689.93	58,629.91	29.214
0029193153	304,759.04	11,436.82	3.753
0029193407	71,972.20	55,408.42	76.986
0029194513	124,565.04	(3,651.36)	(2.931)
0029194948	292,652.99	(1,179.10)	(0.403)
0029196518	219,101.00	(13,314.41)	(6.077)
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	(20,926.62)	(21.635)
0029197886	308,329.64	304.35	0.099
0029198112	365,758.40	7,402.15	2.024
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0029202763	158,933.49	(23,179.48)	(14.584)
0029203853	100,977.66	7,657.15	7.583
0029203900	92,507.85	42,011.02	45.413
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
0029205455	77,531.81	1,604.13	2.069
0029205978	146,577.18	74,936.28	51.124
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)
0029206826	111,785.37	(3,219.40)	(2.880)
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
0029211046	382,982.29	9,172.32	2.395
0029211218	148,959.88	7,826.13	5.254
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

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 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C04



Distribution Date: 25-Nov-2020
 09-Nov-2020 11:58:20 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029214029	102,891.82	3,114.78	3.027
0029214437	271,022.68	3,531.68	1.303
0029215084	205,980.09	39.92	0.019
0029215593	264,468.96	3,016.24	1.140
0029216686	215,961.44	(1,115.63)	(0.517)
0029216798	115,220.76	15,608.26	13.546
0029216818	151,142.04	(25,390.53)	(16.799)
0029217494	137,551.92	(19,984.17)	(14.528)
0029217583	233,216.26	36,815.25	15.786
0029217674	396,811.05	(8,758.53)	(2.207)
0029217695	92,574.65	46,245.70	49.955
0029218129	201,182.33	(2,068.92)	(1.028)
0029558002	295,229.38	41,610.53	14.094
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
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
0029562067	155,904.68	5,058.49	3.245
0029562910	130,046.19	(12,607.33)	(9.695)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029568336	60,993.03	1,500.64	2.460
0029568409	75,010.52	15,511.17	20.679
0029568448	94,997.25	42,162.71	44.383
0029569630	61,766.12	44,039.32	71.300
0029570452	85,892.32	(11,399.66)	(13.272)
0029573748	259,348.10	34,090.61	13.145
0029574670	171,549.80	(4,837.52)	(2.820)
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
0029578929	284,555.33	76,248.61	26.796
0029580263	228,592.61	5,416.89	2.370
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
0029583941	142,452.85	(13,293.24)	(9.332)
0029583951	79,454.40	5,498.77	6.921
0029584248	104,467.18	18,939.57	18.130
0029584701	36,571.12	39,848.85	108.963
0029586005	177,053.99	11,741.05	6.631
0029587483	31,775.38	7,896.80	24.852
0029590431	82,293.00	33,340.39	40.514
0029590873	337,688.62	48,663.79	14.411
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
0029594116	209,943.83	150,536.75	71.703
0029594844	127,266.78	3,365.85	2.645
0029595424	59,648.64	7,111.16	11.922

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Series 2015-C04



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0029597957	83,307.18	738.27	0.886
0029599274	280,127.38	103,920.71	37.098
0029600332	53,508.73	35,181.77	65.750
0029601917	163,113.77	77,060.28	47.243
0029603114	359,021.42	12,110.96	3.373
0029604309	253,030.63	(1,695.13)	(0.670)
0029604608	105,955.53	33,739.97	31.844
0029604837	152,698.81	39,197.34	25.670
0029604967	241,133.13	51,438.81	21.332
0029605243	100,502.70	30,003.07	29.853
0029606196	105,558.95	13,889.94	13.158
0029606577	90,899.42	39,723.29	43.700
0029606939	127,127.56	(1,457.68)	(1.147)
0029607142	333,676.55	108,756.23	32.593
0029607912	199,981.64	3,578.76	1.790
0029609018	245,140.32	37,499.04	15.297
0029613403	107,996.68	45,271.86	41.920
0029613623	58,522.89	43,782.60	74.813
0029615576	237,218.01	65,127.21	27.455
0029617992	272,909.01	117,162.57	42.931
0029619178	166,827.44	16,049.55	9.620
0029619462	80,849.23	44,000.39	54.423
0029619919	258,323.89	8,180.00	3.167
0029620403	93,869.38	82,858.12	88.270

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Credit-Linked Notes

Series 2015-C04



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09-Nov-2020 11:58:20 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029621334	158,621.69	25,945.38	16.357
0029622312	43,953.57	51,729.15	117.690
0029624148	103,585.52	(424.25)	(0.410)
0029626207	205,382.96	63,991.53	31.157
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
0029630414	91,831.70	2,546.57	2.773
0029631027	296,294.42	598.41	0.202
0029632259	71,802.17	13,205.16	18.391
0029639539	181,797.08	23,932.78	13.165
0029641005	69,697.90	55,970.29	80.304
0029643124	375,876.90	(97,983.99)	(26.068)
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
0029645584	40,717.97	18,272.95	44.877
0029649315	37,323.69	35,900.85	96.188
0029650201	383,888.82	4,445.14	1.158
0029650802	63,879.01	13,019.22	20.381
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
0029653483	99,290.27	170.39	0.172
0029653574	68,866.30	1,005.84	1.461
0029655621	41,748.03	3,034.05	7.268
0029655996	58,272.91	51,627.18	88.596

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C04



Distribution Date: 25-Nov-2020
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0029657715	163,178.12	(729.67)	(0.447)
0029658724	51,631.10	31,626.39	61.255
0029660542	72,429.74	67,221.36	92.809
0029660794	394,150.39	(24,386.94)	(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
0029663939	48,463.86	17,932.41	37.002
0029666491	26,914.37	24,706.36	91.796
0029668720	229,111.85	(16,521.81)	(7.211)
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)
0029674404	191,576.19	(1,376.30)	(0.718)
0029677193	57,672.01	2,629.07	4.559
0029677619	142,831.62	5,259.85	3.683
0029678429	54,630.40	13,391.23	24.512

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C04



Distribution Date: 25-Nov-2020
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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	7	1,278,567.04	194,436.53	0.002 %	0	0.00	0.00	0.000 %	7	1,278,567.04	194,436.53	0.002 %
Group 2	8	1,291,942.58	(24,413.68)	(0.000 %)	0	0.00	0.00	0.000 %	8	1,291,942.58	(24,413.68)	(0.000 %)
Total	15	2,570,509.62	170,022.85	0.001 %	0	0.00	0.00	0.000 %	15	2,570,509.62	170,022.85	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	0029573748	276,000.00	4.375 %	MO	80.00	360	259,348.10	10/31/2020	34,090.61	34,090.61
Group 1	0029584248	115,000.00	4.625 %	NY	80.00	360	104,467.18	10/31/2020	18,939.57	18,939.57
Group 1	0029587483	34,000.00	4.500 %	KS	80.00	360	31,775.38	09/30/2020	5.08	7,896.80
Group 1	0029591661	202,000.00	4.375 %	WY	80.00	360	195,574.98	09/30/2020	2.25	141,120.73
Group 1	0029594116	208,000.00	4.875 %	AK	80.00	360	209,943.83	10/31/2020	150,536.75	150,536.75
Group 1	0029597957	85,000.00	4.750 %	TX	77.00	360	83,307.18	08/31/2017	(8,741.45)	738.27
Group 1	0029660794	417,000.00	4.375 %	FL	66.00	360	394,150.39	06/30/2020	(396.28)	(24,386.94)
Group 2	0029135341	142,000.00	4.750 %	NE	95.00	360	133,008.29	09/30/2020	128.82	26,385.79
Group 2	0029137024	240,000.00	4.250 %	GA	95.00	360	218,202.20	08/31/2020	2.26	7,408.83
Group 2	0029148897	123,000.00	4.125 %	PA	95.00	360	115,934.17	02/28/2019	(78.23)	(19,910.15)
Group 2	0029166515	160,000.00	4.500 %	IL	90.00	360	150,083.96	03/31/2020	(40,973.77)	(9.70)
Group 2	0029174229	138,000.00	4.500 %	AZ	90.00	360	130,945.40	02/29/2020	2.82	2,839.21
Group 2	0029176650	301,000.00	4.625 %	TX	95.00	360	290,995.88	08/31/2020	321.16	103,560.40
Group 2	0029216798	124,000.00	4.375 %	WV	90.00	360	115,220.76	10/31/2020	15,608.26	15,608.26
Group 2	0029217494	143,000.00	5.000 %	MD	95.00	360	137,551.92	08/31/2020	575.00	(19,984.17)

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



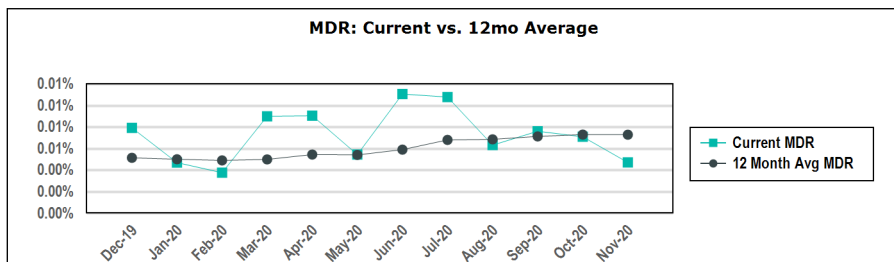
Distribution Date: 25-Nov-2020
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Realized Loss Report - Collateral

Summary

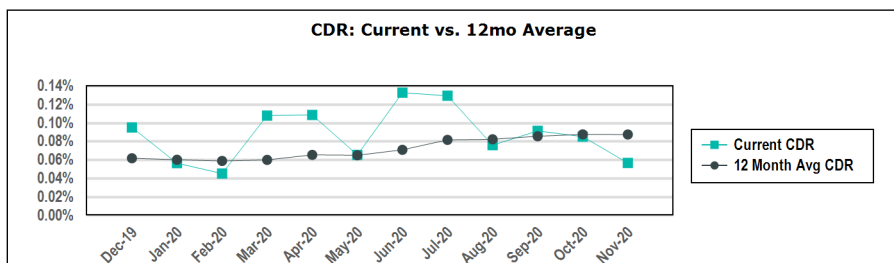
MDR

Current Month 0.005 %
3 Month Average 0.006 %
12 Month Average 0.007 %



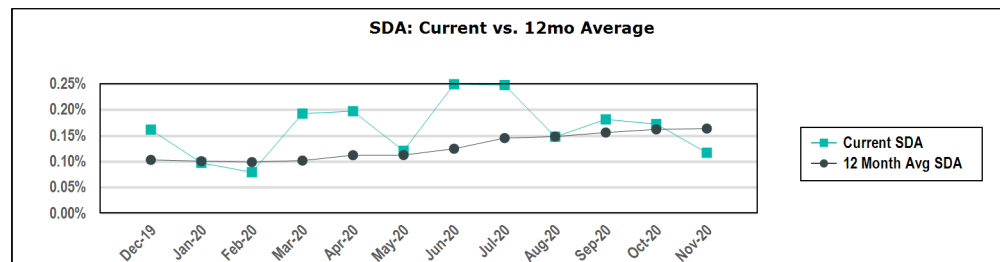
CDR

Current Month 0.057 %
3 Month Average 0.078 %
12 Month Average 0.088 %



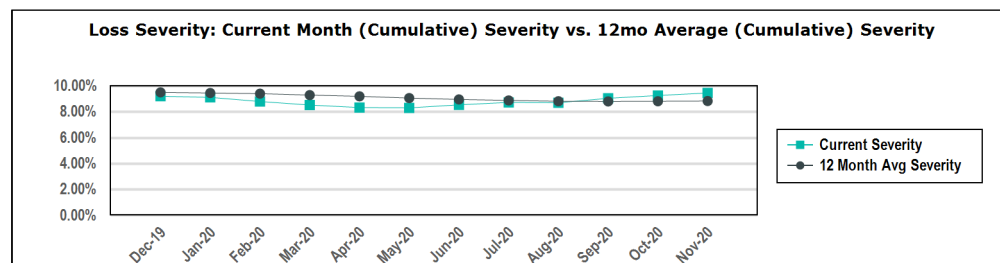
SDA

Current Month 0.117 %
3 Month Average 0.157 %
12 Month Average 0.164 %



Loss Severity

Current Month (Cumulative) 9.470 %
3 Month Average (Cumulative) 9.270 %
12 Month Average (Cumulative) 8.849 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C04



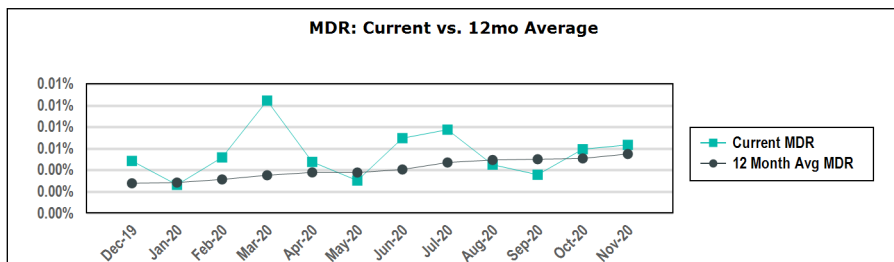
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Realized Loss Report - Collateral

Group 1

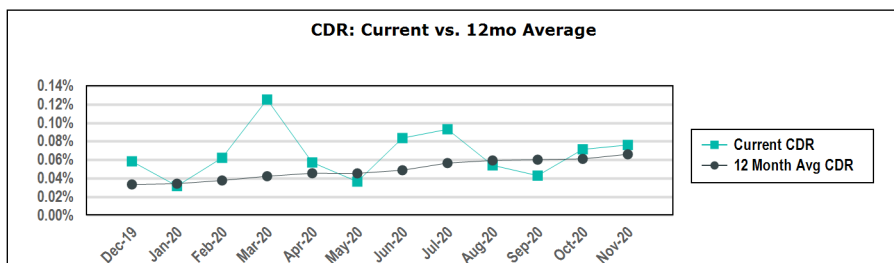
MDR

Current Month 0.006 %
3 Month Average 0.005 %
12 Month Average 0.006 %



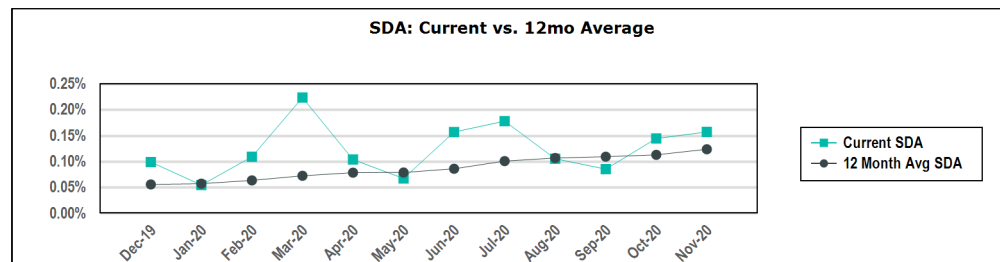
CDR

Current Month 0.076 %
3 Month Average 0.064 %
12 Month Average 0.066 %



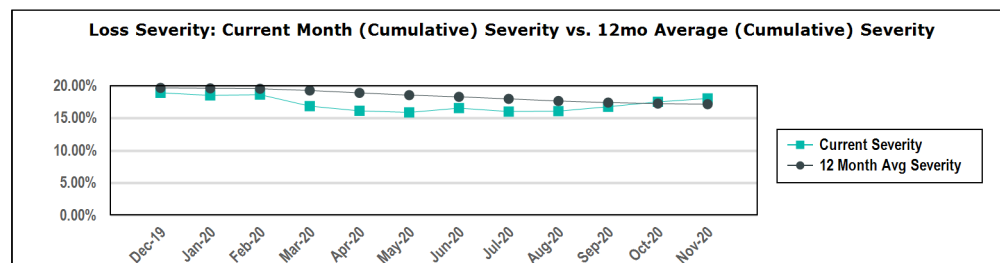
SDA

Current Month 0.157 %
3 Month Average 0.129 %
12 Month Average 0.124 %



Loss Severity

Current Month (Cumulative) 18.089 %
3 Month Average (Cumulative) 17.489 %
12 Month Average (Cumulative) 17.209 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C04



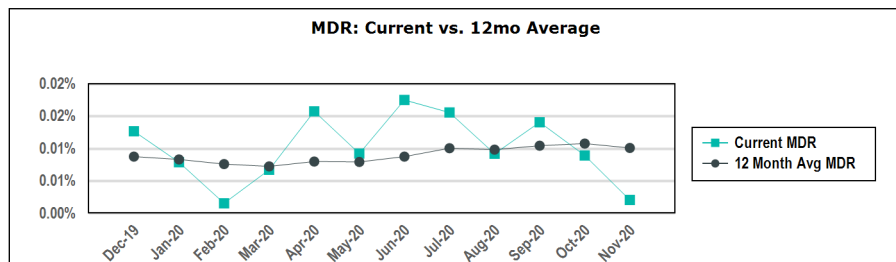
Distribution Date: 25-Nov-2020
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Realized Loss Report - Collateral

Group 2

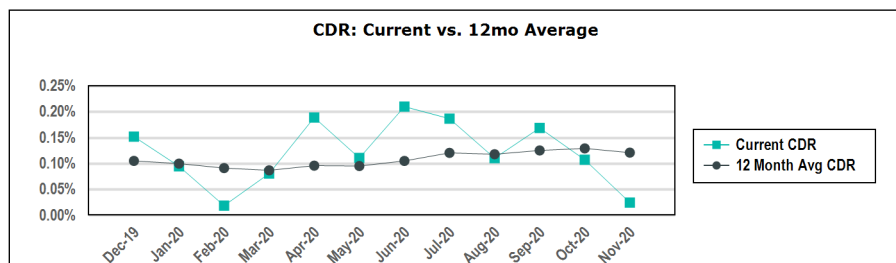
MDR

Current Month 0.002 %
3 Month Average 0.008 %
12 Month Average 0.010 %



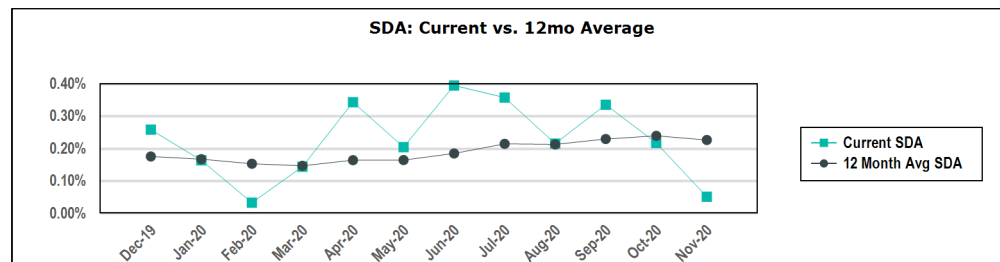
CDR

Current Month 0.025 %
3 Month Average 0.101 %
12 Month Average 0.121 %



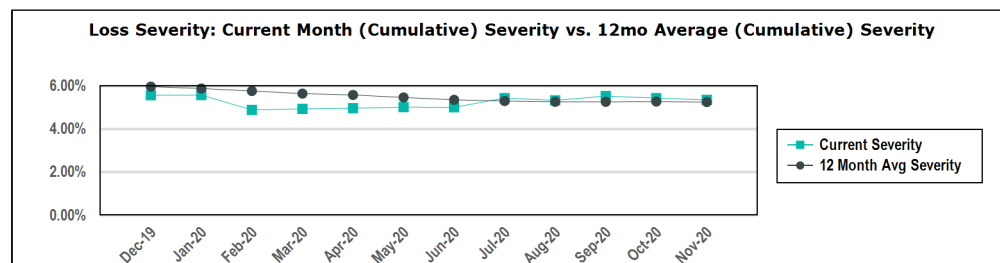
SDA

Current Month 0.052 %
3 Month Average 0.202 %
12 Month Average 0.227 %



Loss Severity

Current Month (Cumulative) 5.360 %
3 Month Average (Cumulative) 5.447 %
12 Month Average (Cumulative) 5.263 %



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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C04



Distribution Date: 25-Nov-2020
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Prepayment Rates

Summary

SMM

Current Month	4.489 %
3 Month Average	4.277 %
12 Month Average	2.901 %

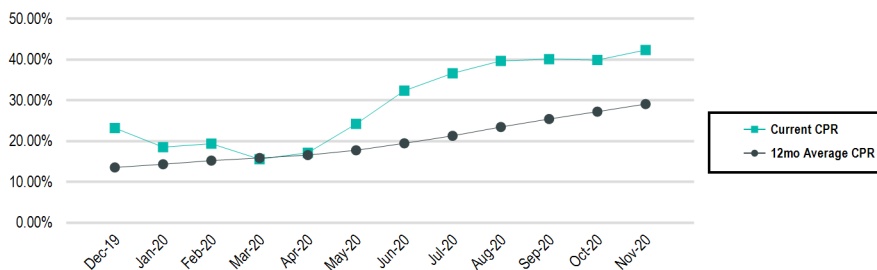
CPR

Current Month	42.369 %
3 Month Average	40.806 %
12 Month Average	29.118 %

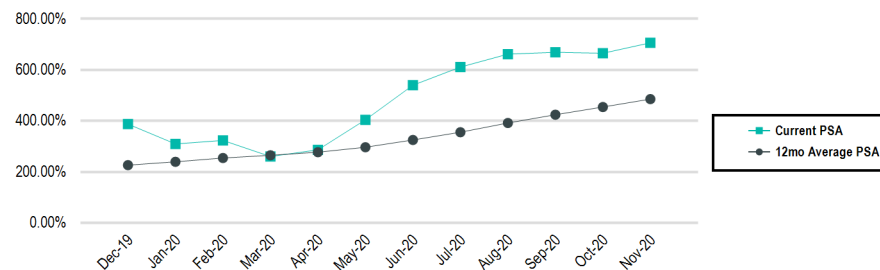
PSA

Current Month	706.153 %
3 Month Average	680.094 %
12 Month Average	485.298 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	4.444 %
3 Month Average	4.086 %
12 Month Average	2.751 %

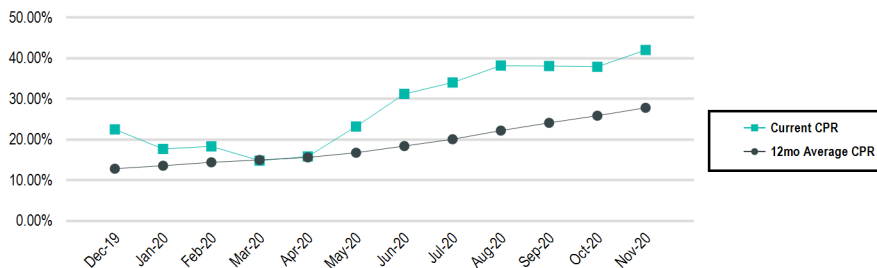
CPR

Current Month	42.044 %
3 Month Average	39.357 %
12 Month Average	27.846 %

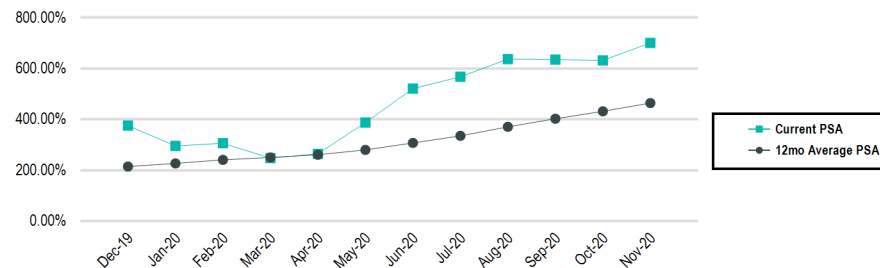
PSA

Current Month	700.740 %
3 Month Average	655.951 %
12 Month Average	464.102 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C04



Distribution Date: 25-Nov-2020
 09-Nov-2020 11:58:24 AM

Prepayment Rates

Group 2

SMM

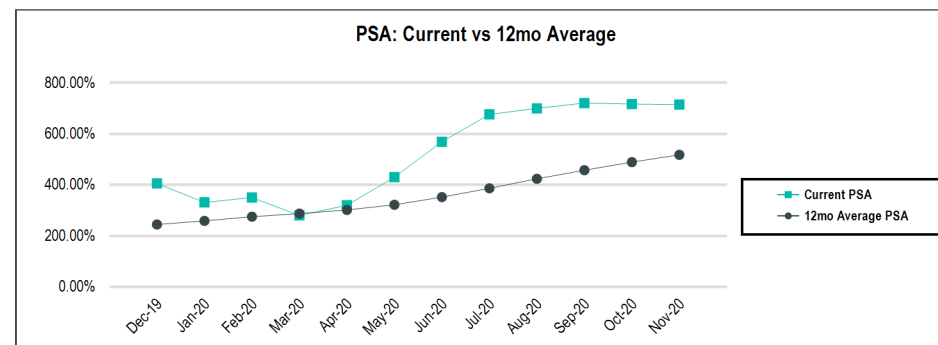
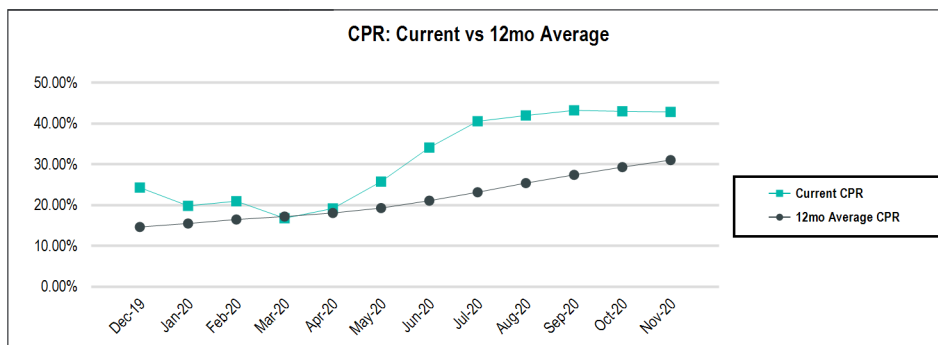
Current Month	4.562 %
3 Month Average	4.584 %
12 Month Average	3.139 %

CPR

Current Month	42.894 %
3 Month Average	43.055 %
12 Month Average	31.077 %

PSA

Current Month	714.903 %
3 Month Average	717.589 %
12 Month Average	517.948 %



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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C04



Distribution Date: 25-Nov-2020
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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
134	20,334,451.53

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C04



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.