

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 2017-C03



Distribution Date: 25-Apr-2024
 04-Apr-2024 9:23:36 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		03/29/2024	0.00000 %	8,839,057,977.45	0.00	51,304,315.27	0.00	8,787,753,662.17	51,304,315.27	0.00
1M-1	30711XJS4	04/24/2024	6.38487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XJT2	04/24/2024	8.43487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		03/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XJU9	04/24/2024	8.43487 %	7,804,322.39	56,685.61	480,569.97	0.00	7,323,752.42	537,255.58	0.00
1M-BH		03/29/2024	0.00000 %	55,718,843.37	0.00	3,431,022.13	0.00	52,287,821.24	3,431,022.13	0.00
1M-2C	30711XJV7	04/24/2024	8.43487 %	26,350,482.94	191,393.05	0.00	0.00	26,350,482.94	191,393.05	0.00
1M-CH		03/29/2024	0.00000 %	188,128,880.06	0.00	0.00	0.00	188,128,880.06	0.00	0.00
1M-2	30711XJX3	04/24/2024	8.43487 %	34,154,805.33	248,078.66	480,569.97	0.00	33,674,235.36	728,648.63	0.00
1M-2H		03/29/2024	0.00000 %	243,847,723.43	0.00	3,431,022.13	0.00	240,416,701.30	3,431,022.13	0.00
1B-1	30711XJW5	04/24/2024	10.28487 %	26,045,000.00	230,665.35	0.00	0.00	26,045,000.00	230,665.35	0.00
1B-1H		03/29/2024	0.00000 %	180,185,157.00	0.00	0.00	0.00	180,185,157.00	0.00	0.00
1B-2H		03/29/2024	0.00000 %	203,010,634.80	0.00	0.00	25,458.88	202,985,175.92	0.00	3,244,981.08
1A-I1	30711XJZ8	04/24/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XKB9	04/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XKD5	04/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XKF0	04/24/2024	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XKH6	04/24/2024	2.30000 %	0.00	15,456.89	0.00	0.00	0.00	15,456.89	0.00
1B-I2	30711XKK9	04/24/2024	1.80000 %	0.00	12,096.70	0.00	0.00	0.00	12,096.70	0.00
1B-I3	30711XKM5	04/24/2024	1.30000 %	0.00	8,736.51	0.00	0.00	0.00	8,736.51	0.00
1B-I4	30711XKP8	04/24/2024	0.80000 %	0.00	5,376.31	0.00	0.00	0.00	5,376.31	0.00
1C-I1	30711XKR4	04/24/2024	2.30000 %	0.00	52,188.60	0.00	0.00	0.00	52,188.60	0.00
1C-I2	30711XKT0	04/24/2024	1.80000 %	0.00	40,843.25	0.00	0.00	0.00	40,843.25	0.00
1C-I3	30711XKV5	04/24/2024	1.30000 %	0.00	29,497.90	0.00	0.00	0.00	29,497.90	0.00
1C-I4	30711XKX1	04/24/2024	0.80000 %	0.00	18,152.55	0.00	0.00	0.00	18,152.55	0.00
1E-A1	30711XJY1	04/24/2024	6.13487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XKA1	04/24/2024	6.63487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XKC7	04/24/2024	7.13487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XKE3	04/24/2024	7.63487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XKG8	04/24/2024	6.13487 %	7,804,322.39	41,228.71	480,569.97	0.00	7,323,752.42	521,798.68	0.00

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1E-B2	30711XKJ2	04/24/2024	6.63487 %	7,804,322.39	44,588.91	480,569.97	0.00	7,323,752.42	525,158.88	0.00
1E-B3	30711XKL7	04/24/2024	7.13487 %	7,804,322.39	47,949.10	480,569.97	0.00	7,323,752.42	528,519.07	0.00
1E-B4	30711XKN3	04/24/2024	7.63487 %	7,804,322.39	51,309.29	480,569.97	0.00	7,323,752.42	531,879.26	0.00
1E-C1	30711XKQ6	04/24/2024	6.13487 %	26,350,482.94	139,204.46	0.00	0.00	26,350,482.94	139,204.46	0.00
1E-C2	30711XKS2	04/24/2024	6.63487 %	26,350,482.94	150,549.80	0.00	0.00	26,350,482.94	150,549.80	0.00
1E-C3	30711XKU7	04/24/2024	7.13487 %	26,350,482.94	161,895.15	0.00	0.00	26,350,482.94	161,895.15	0.00
1E-C4	30711XKW3	04/24/2024	7.63487 %	26,350,482.94	173,240.50	0.00	0.00	26,350,482.94	173,240.50	0.00
1E-D1	30711XKY9	04/24/2024	6.13487 %	7,804,322.39	41,228.71	480,569.97	0.00	7,323,752.42	521,798.68	0.00
1E-D2	30711XKZ6	04/24/2024	6.63487 %	7,804,322.39	44,588.91	480,569.97	0.00	7,323,752.42	525,158.88	0.00
1E-D3	30711XLA0	04/24/2024	7.13487 %	7,804,322.39	47,949.10	480,569.97	0.00	7,323,752.42	528,519.07	0.00
1E-D4	30711XLB8	04/24/2024	7.63487 %	7,804,322.39	51,309.29	480,569.97	0.00	7,323,752.42	531,879.26	0.00
1E-D5	30711XLC6	04/24/2024	8.43487 %	7,804,322.39	56,685.61	480,569.97	0.00	7,323,752.42	537,255.58	0.00
1E-F1	30711XLD4	04/24/2024	6.13487 %	34,154,805.33	180,433.17	480,569.97	0.00	33,674,235.36	661,003.14	0.00
1E-F2	30711XLE2	04/24/2024	6.63487 %	34,154,805.33	195,138.71	480,569.97	0.00	33,674,235.36	675,708.68	0.00
1E-F3	30711XLF9	04/24/2024	7.13487 %	34,154,805.33	209,844.25	480,569.97	0.00	33,674,235.36	690,414.22	0.00
1E-F4	30711XLG7	04/24/2024	7.63487 %	34,154,805.33	224,549.79	480,569.97	0.00	33,674,235.36	705,119.76	0.00
1E-F5	30711XLH5	04/24/2024	8.43487 %	34,154,805.33	248,078.66	480,569.97	0.00	33,674,235.36	728,648.63	0.00
1-X1	30711XLJ1	04/24/2024	2.30000 %	0.00	15,456.89	0.00	0.00	0.00	15,456.89	0.00
1-X2	30711XLK8	04/24/2024	1.80000 %	0.00	12,096.70	0.00	0.00	0.00	12,096.70	0.00
1-X3	30711XLL6	04/24/2024	1.30000 %	0.00	8,736.51	0.00	0.00	0.00	8,736.51	0.00
1-X4	30711XLM4	04/24/2024	0.80000 %	0.00	5,376.31	0.00	0.00	0.00	5,376.31	0.00
1-Y1	30711XLN2	04/24/2024	2.30000 %	0.00	67,645.49	0.00	0.00	0.00	67,645.49	0.00
1-Y2	30711XLP7	04/24/2024	1.80000 %	0.00	52,939.95	0.00	0.00	0.00	52,939.95	0.00
1-Y3	30711XLQ5	04/24/2024	1.30000 %	0.00	38,234.41	0.00	0.00	0.00	38,234.41	0.00
1-Y4	30711XLR3	04/24/2024	0.80000 %	0.00	23,528.87	0.00	0.00	0.00	23,528.87	0.00
Totals				10,150,718,686.69	3,242,958.63	65,855,479.05	25,458.88	10,084,837,748.75	69,098,437.68	3,244,981.08

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.

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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Distribution Date: 25-Apr-2024
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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	39,596,190,175.00	8,839,057,977.45	22,425,632.84	28,878,682.44	0.00	0.00	51,304,315.27	8,787,753,662.17	0.22193432	51,304,315.27
1M-1	568,164,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	29,903,456.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	25,843,790.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	184,510,969.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	26,350,482.94	7,804,322.39	214,216.20	266,353.76	0.00	0.00	480,569.97	7,323,752.42	0.27793617	480,569.97
1M-BH	188,128,880.06	55,718,843.37	1,529,393.40	1,901,628.73	0.00	0.00	3,431,022.13	52,287,821.24	0.27793617	3,431,022.13
1M-2C	26,350,482.94	26,350,482.94	0.00	0.00	0.00	0.00	0.00	26,350,482.94	1.00000000	0.00
1M-CH	188,128,880.06	188,128,880.06	0.00	0.00	0.00	0.00	0.00	188,128,880.06	1.00000000	0.00
1M-2	78,544,756.00	34,154,805.33	214,216.20	266,353.76	0.00	0.00	480,569.97	33,674,235.36	0.42872672	480,569.97
1M-2H	560,768,730.00	243,847,723.43	1,529,393.40	1,901,628.73	0.00	0.00	3,431,022.13	240,416,701.30	0.42872701	3,431,022.13
1B-1	26,045,000.00	26,045,000.00	0.00	0.00	0.00	0.00	0.00	26,045,000.00	1.00000000	0.00
1B-1H	180,185,157.00	180,185,157.00	0.00	0.00	0.00	0.00	0.00	180,185,157.00	1.00000000	0.00
1B-2H	206,230,157.00	203,010,634.80	0.00	0.00	0.00	25,458.88	25,458.88	202,985,175.92	0.98426524	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	25,843,790.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	25,843,790.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	25,843,790.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	25,843,790.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	26,350,482.94	7,804,322.39	214,216.20	266,353.76	0.00	0.00	480,569.97	7,323,752.42	0.27793617	480,569.97
1E-B2	26,350,482.94	7,804,322.39	214,216.20	266,353.76	0.00	0.00	480,569.97	7,323,752.42	0.27793617	480,569.97
1E-B3	26,350,482.94	7,804,322.39	214,216.20	266,353.76	0.00	0.00	480,569.97	7,323,752.42	0.27793617	480,569.97

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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
1E-B4	26,350,482.94	7,804,322.39	214,216.20	266,353.76	0.00	0.00	480,569.97	7,323,752.42	0.27793617	480,569.97
1E-C1	26,350,482.94	26,350,482.94	0.00	0.00	0.00	0.00	0.00	26,350,482.94	1.00000000	0.00
1E-C2	26,350,482.94	26,350,482.94	0.00	0.00	0.00	0.00	0.00	26,350,482.94	1.00000000	0.00
1E-C3	26,350,482.94	26,350,482.94	0.00	0.00	0.00	0.00	0.00	26,350,482.94	1.00000000	0.00
1E-C4	26,350,482.94	26,350,482.94	0.00	0.00	0.00	0.00	0.00	26,350,482.94	1.00000000	0.00
1E-D1	52,194,273.06	7,804,322.39	214,216.20	266,353.76	0.00	0.00	480,569.97	7,323,752.42	0.14031716	480,569.97
1E-D2	52,194,273.06	7,804,322.39	214,216.20	266,353.76	0.00	0.00	480,569.97	7,323,752.42	0.14031716	480,569.97
1E-D3	52,194,273.06	7,804,322.39	214,216.20	266,353.76	0.00	0.00	480,569.97	7,323,752.42	0.14031716	480,569.97
1E-D4	52,194,273.06	7,804,322.39	214,216.20	266,353.76	0.00	0.00	480,569.97	7,323,752.42	0.14031716	480,569.97
1E-D5	52,194,273.06	7,804,322.39	214,216.20	266,353.76	0.00	0.00	480,569.97	7,323,752.42	0.14031716	480,569.97
1E-F1	52,700,965.86	34,154,805.33	214,216.20	266,353.76	0.00	0.00	480,569.97	33,674,235.36	0.63896809	480,569.97
1E-F2	52,700,965.86	34,154,805.33	214,216.20	266,353.76	0.00	0.00	480,569.97	33,674,235.36	0.63896809	480,569.97
1E-F3	52,700,965.86	34,154,805.33	214,216.20	266,353.76	0.00	0.00	480,569.97	33,674,235.36	0.63896809	480,569.97
1E-F4	52,700,965.86	34,154,805.33	214,216.20	266,353.76	0.00	0.00	480,569.97	33,674,235.36	0.63896809	480,569.97
1E-F5	52,700,965.86	34,154,805.33	214,216.20	266,353.76	0.00	0.00	480,569.97	33,674,235.36	0.63896809	480,569.97
1-X1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,724,000,135.64	10,150,718,686.69	28,911,878.84	36,943,600.06	0.00	25,458.88	65,880,937.93	10,084,837,748.75	0.23604620	65,855,479.05

NOTE: NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$528,802,244 as a result of the CAS 2017-C03 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted in the amount of \$169,873,000 as a result of the CAS 2017-C03 tender offer. 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	39,596,190,175.00	223.23001123	0.56635835	0.72932982	0.00000000	0.00000000	1.29568817	221.93432306	0.22193432	1.29568817
1M-1	568,164,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	29,903,456.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	25,843,790.13	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	184,510,969.87	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	26,350,482.94	296.17378960	8.12949806	10.10811683	0.00000000	0.00000000	18.23761527	277.93617433	0.27793617	18.23761527
1M-BH	188,128,880.06	296.17378976	8.12949824	10.10811700	0.00000000	0.00000000	18.23761524	277.93617452	0.27793617	18.23761524
1M-2C	26,350,482.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	188,128,880.06	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	78,544,756.00	434.84513887	2.72731384	3.39110812	0.00000000	0.00000000	6.11842209	428.72671678	0.42872672	6.11842209
1M-2H	560,768,730.00	434.84543696	2.72731577	3.39111050	0.00000000	0.00000000	6.11842627	428.72701069	0.42872701	6.11842627
1B-1	26,045,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	180,185,157.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	206,230,157.00	984.38869345	0.00000000	0.00000000	0.00000000	0.12344887	0.12344887	984.26524458	0.98426524	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	25,843,790.13	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	25,843,790.13	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	25,843,790.13	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	25,843,790.13	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	26,350,482.94	296.17378960	8.12949806	10.10811683	0.00000000	0.00000000	18.23761527	277.93617433	0.27793617	18.23761527
1E-B2	26,350,482.94	296.17378960	8.12949806	10.10811683	0.00000000	0.00000000	18.23761527	277.93617433	0.27793617	18.23761527
1E-B3	26,350,482.94	296.17378960	8.12949806	10.10811683	0.00000000	0.00000000	18.23761527	277.93617433	0.27793617	18.23761527

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C03



Distribution Date: 25-Apr-2024
 04-Apr-2024 9:23:37 AM

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
1E-B4	26,350,482.94	296.17378960	8.12949806	10.10811683	0.00000000	0.00000000	18.23761527	277.93617433	0.27793617	18.23761527
1E-C1	26,350,482.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	26,350,482.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	26,350,482.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	26,350,482.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	52,194,273.06	149.52449632	4.10420890	5.10312232	0.00000000	0.00000000	9.20733141	140.31716490	0.14031716	9.20733141
1E-D2	52,194,273.06	149.52449632	4.10420890	5.10312232	0.00000000	0.00000000	9.20733141	140.31716490	0.14031716	9.20733141
1E-D3	52,194,273.06	149.52449632	4.10420890	5.10312232	0.00000000	0.00000000	9.20733141	140.31716490	0.14031716	9.20733141
1E-D4	52,194,273.06	149.52449632	4.10420890	5.10312232	0.00000000	0.00000000	9.20733141	140.31716490	0.14031716	9.20733141
1E-D5	52,194,273.06	149.52449632	4.10420890	5.10312232	0.00000000	0.00000000	9.20733141	140.31716490	0.14031716	9.20733141
1E-F1	52,700,965.86	648.08689504	4.06474903	5.05405842	0.00000000	0.00000000	9.11880764	638.96808741	0.63896809	9.11880764
1E-F2	52,700,965.86	648.08689504	4.06474903	5.05405842	0.00000000	0.00000000	9.11880764	638.96808741	0.63896809	9.11880764
1E-F3	52,700,965.86	648.08689504	4.06474903	5.05405842	0.00000000	0.00000000	9.11880764	638.96808741	0.63896809	9.11880764
1E-F4	52,700,965.86	648.08689504	4.06474903	5.05405842	0.00000000	0.00000000	9.11880764	638.96808741	0.63896809	9.11880764
1E-F5	52,700,965.86	648.08689504	4.06474903	5.05405842	0.00000000	0.00000000	9.11880764	638.96808741	0.63896809	9.11880764
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C03



Distribution Date: 25-Apr-2024
04-Apr-2024 9:23:37 AM

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 %	8,839,057,977.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,787,753,662.17
1M-1	N/A	N/A	6.38487 %	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-2A	N/A	N/A	8.43487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	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-2B	03/25/24 - 04/24/24	31	8.43487 %	7,804,322.39	56,685.61	0.00	0.00	0.00	0.00	56,685.61	0.00	7,323,752.42
1M-BH	N/A	N/A	0.00000 %	55,718,843.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	52,287,821.24
1M-2C	03/25/24 - 04/24/24	31	8.43487 %	26,350,482.94	191,393.05	0.00	0.00	0.00	0.00	191,393.05	0.00	26,350,482.94
1M-CH	N/A	N/A	0.00000 %	188,128,880.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	188,128,880.06
1M-2	03/25/24 - 04/24/24	31	8.43487 %	34,154,805.33	248,078.66	0.00	0.00	0.00	0.00	248,078.66	0.00	33,674,235.36
1M-2H	N/A	N/A	0.00000 %	243,847,723.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	240,416,701.30
1B-1	03/25/24 - 04/24/24	31	10.28487 %	26,045,000.00	230,665.35	0.00	0.00	0.00	0.00	230,665.35	0.00	26,045,000.00
1B-1H	N/A	N/A	0.00000 %	180,185,157.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	180,185,157.00
1B-2H	N/A	N/A	0.00000 %	203,010,634.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	202,985,175.92
1A-I1	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	03/25/24 - 04/24/24	31	2.30000 %	7,804,322.39	15,456.89	0.00	0.00	0.00	0.00	15,456.89	0.00	7,323,752.42
1B-I2	03/25/24 - 04/24/24	31	1.80000 %	7,804,322.39	12,096.70	0.00	0.00	0.00	0.00	12,096.70	0.00	7,323,752.42
1B-I3	03/25/24 - 04/24/24	31	1.30000 %	7,804,322.39	8,736.51	0.00	0.00	0.00	0.00	8,736.51	0.00	7,323,752.42
1B-I4	03/25/24 - 04/24/24	31	0.80000 %	7,804,322.39	5,376.31	0.00	0.00	0.00	0.00	5,376.31	0.00	7,323,752.42
1C-I1	03/25/24 - 04/24/24	31	2.30000 %	26,350,482.94	52,188.60	0.00	0.00	0.00	0.00	52,188.60	0.00	26,350,482.94
1C-I2	03/25/24 - 04/24/24	31	1.80000 %	26,350,482.94	40,843.25	0.00	0.00	0.00	0.00	40,843.25	0.00	26,350,482.94
1C-I3	03/25/24 - 04/24/24	31	1.30000 %	26,350,482.94	29,497.90	0.00	0.00	0.00	0.00	29,497.90	0.00	26,350,482.94
1C-I4	03/25/24 - 04/24/24	31	0.80000 %	26,350,482.94	18,152.55	0.00	0.00	0.00	0.00	18,152.55	0.00	26,350,482.94
1E-A1	N/A	N/A	6.13487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.63487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.13487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.63487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	03/25/24 - 04/24/24	31	6.13487 %	7,804,322.39	41,228.71	0.00	0.00	0.00	0.00	41,228.71	0.00	7,323,752.42
1E-B2	03/25/24 - 04/24/24	31	6.63487 %	7,804,322.39	44,588.91	0.00	0.00	0.00	0.00	44,588.91	0.00	7,323,752.42

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Series 2017-C03



Distribution Date: 25-Apr-2024
04-Apr-2024 9:23:38 AM

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
1E-B3	03/25/24 - 04/24/24	31	7.13487 %	7,804,322.39	47,949.10	0.00	0.00	0.00	0.00	47,949.10	0.00	7,323,752.42
1E-B4	03/25/24 - 04/24/24	31	7.63487 %	7,804,322.39	51,309.29	0.00	0.00	0.00	0.00	51,309.29	0.00	7,323,752.42
1E-C1	03/25/24 - 04/24/24	31	6.13487 %	26,350,482.94	139,204.46	0.00	0.00	0.00	0.00	139,204.46	0.00	26,350,482.94
1E-C2	03/25/24 - 04/24/24	31	6.63487 %	26,350,482.94	150,549.80	0.00	0.00	0.00	0.00	150,549.80	0.00	26,350,482.94
1E-C3	03/25/24 - 04/24/24	31	7.13487 %	26,350,482.94	161,895.15	0.00	0.00	0.00	0.00	161,895.15	0.00	26,350,482.94
1E-C4	03/25/24 - 04/24/24	31	7.63487 %	26,350,482.94	173,240.50	0.00	0.00	0.00	0.00	173,240.50	0.00	26,350,482.94
1E-D1	03/25/24 - 04/24/24	31	6.13487 %	7,804,322.39	41,228.71	0.00	0.00	0.00	0.00	41,228.71	0.00	7,323,752.42
1E-D2	03/25/24 - 04/24/24	31	6.63487 %	7,804,322.39	44,588.91	0.00	0.00	0.00	0.00	44,588.91	0.00	7,323,752.42
1E-D3	03/25/24 - 04/24/24	31	7.13487 %	7,804,322.39	47,949.10	0.00	0.00	0.00	0.00	47,949.10	0.00	7,323,752.42
1E-D4	03/25/24 - 04/24/24	31	7.63487 %	7,804,322.39	51,309.29	0.00	0.00	0.00	0.00	51,309.29	0.00	7,323,752.42
1E-D5	03/25/24 - 04/24/24	31	8.43487 %	7,804,322.39	56,685.61	0.00	0.00	0.00	0.00	56,685.61	0.00	7,323,752.42
1E-F1	03/25/24 - 04/24/24	31	6.13487 %	34,154,805.33	180,433.17	0.00	0.00	0.00	0.00	180,433.17	0.00	33,674,235.36
1E-F2	03/25/24 - 04/24/24	31	6.63487 %	34,154,805.33	195,138.71	0.00	0.00	0.00	0.00	195,138.71	0.00	33,674,235.36
1E-F3	03/25/24 - 04/24/24	31	7.13487 %	34,154,805.33	209,844.25	0.00	0.00	0.00	0.00	209,844.25	0.00	33,674,235.36
1E-F4	03/25/24 - 04/24/24	31	7.63487 %	34,154,805.33	224,549.79	0.00	0.00	0.00	0.00	224,549.79	0.00	33,674,235.36
1E-F5	03/25/24 - 04/24/24	31	8.43487 %	34,154,805.33	248,078.66	0.00	0.00	0.00	0.00	248,078.66	0.00	33,674,235.36
1-X1	03/25/24 - 04/24/24	31	2.30000 %	7,804,322.39	15,456.89	0.00	0.00	0.00	0.00	15,456.89	0.00	7,323,752.42
1-X2	03/25/24 - 04/24/24	31	1.80000 %	7,804,322.39	12,096.70	0.00	0.00	0.00	0.00	12,096.70	0.00	7,323,752.42
1-X3	03/25/24 - 04/24/24	31	1.30000 %	7,804,322.39	8,736.51	0.00	0.00	0.00	0.00	8,736.51	0.00	7,323,752.42
1-X4	03/25/24 - 04/24/24	31	0.80000 %	7,804,322.39	5,376.31	0.00	0.00	0.00	0.00	5,376.31	0.00	7,323,752.42
1-Y1	03/25/24 - 04/24/24	31	2.30000 %	34,154,805.32	67,645.49	0.00	0.00	0.00	0.00	67,645.49	0.00	33,674,235.35
1-Y2	03/25/24 - 04/24/24	31	1.80000 %	34,154,805.32	52,939.95	0.00	0.00	0.00	0.00	52,939.95	0.00	33,674,235.35
1-Y3	03/25/24 - 04/24/24	31	1.30000 %	34,154,805.32	38,234.41	0.00	0.00	0.00	0.00	38,234.41	0.00	33,674,235.35
1-Y4	03/25/24 - 04/24/24	31	0.80000 %	34,154,805.32	23,528.87	0.00	0.00	0.00	0.00	23,528.87	0.00	33,674,235.35
Totals					3,242,958.63	0.00	0.00	0.00	0.00	3,242,958.63	0.00	

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

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Series 2017-C03



Distribution Date: 25-Apr-2024
04-Apr-2024 9:23:38 AM

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	39,596,190,175.00	0.00000 %	223.23001123	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	221.93432306
1M-1	568,164,000.00	6.38487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	29,903,456.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	25,843,790.13	8.43487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	184,510,969.87	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	26,350,482.94	8.43487 %	296.17378960	2.15121712	0.00000000	0.00000000	0.00000000	0.00000000	2.15121712	0.00000000	277.93617433
1M-BH	188,128,880.06	0.00000 %	296.17378976	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	277.93617452
1M-2C	26,350,482.94	8.43487 %	1000.00000000	7.26336024	0.00000000	0.00000000	0.00000000	0.00000000	7.26336024	0.00000000	1000.00000000
1M-CH	188,128,880.06	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	78,544,756.00	8.43487 %	434.84513887	3.15843696	0.00000000	0.00000000	0.00000000	0.00000000	3.15843696	0.00000000	428.72671678
1M-2H	560,768,730.00	0.00000 %	434.84543696	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	428.72701069
1B-1	26,045,000.00	10.28487 %	1000.00000000	8.85641582	0.00000000	0.00000000	0.00000000	0.00000000	8.85641582	0.00000000	1000.00000000
1B-1H	180,185,157.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	206,230,157.00	0.00000 %	984.38869345	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	984.26524458
1A-I1	0.00	2.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	2.30000 %	296.17378960	0.58658849	0.00000000	0.00000000	0.00000000	0.00000000	0.58658849	0.00000000	277.93617433
1B-I2	0.00	1.80000 %	296.17378960	0.45906939	0.00000000	0.00000000	0.00000000	0.00000000	0.45906939	0.00000000	277.93617433
1B-I3	0.00	1.30000 %	296.17378960	0.33155028	0.00000000	0.00000000	0.00000000	0.00000000	0.33155028	0.00000000	277.93617433
1B-I4	0.00	0.80000 %	296.17378960	0.20403080	0.00000000	0.00000000	0.00000000	0.00000000	0.20403080	0.00000000	277.93617433
1C-I1	0.00	2.30000 %	1000.00000000	1.98055573	0.00000000	0.00000000	0.00000000	0.00000000	1.98055573	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.55000005	0.00000000	0.00000000	0.00000000	0.00000000	1.55000005	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.11944438	0.00000000	0.00000000	0.00000000	0.00000000	1.11944438	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.68888870	0.00000000	0.00000000	0.00000000	0.00000000	0.68888870	0.00000000	1000.00000000
1E-A1	25,843,790.13	6.13487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	25,843,790.13	6.63487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	25,843,790.13	7.13487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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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
1E-A4	25,843,790.13	7.63487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	26,350,482.94	6.13487 %	296.17378960	1.56462825	0.00000000	0.00000000	0.00000000	0.00000000	1.56462825	0.00000000	277.93617433
1E-B2	26,350,482.94	6.63487 %	296.17378960	1.69214773	0.00000000	0.00000000	0.00000000	0.00000000	1.69214773	0.00000000	277.93617433
1E-B3	26,350,482.94	7.13487 %	296.17378960	1.81966684	0.00000000	0.00000000	0.00000000	0.00000000	1.81966684	0.00000000	277.93617433
1E-B4	26,350,482.94	7.63487 %	296.17378960	1.94718594	0.00000000	0.00000000	0.00000000	0.00000000	1.94718594	0.00000000	277.93617433
1E-C1	26,350,482.94	6.13487 %	1000.00000000	5.28280489	0.00000000	0.00000000	0.00000000	0.00000000	5.28280489	0.00000000	1000.00000000
1E-C2	26,350,482.94	6.63487 %	1000.00000000	5.71336018	0.00000000	0.00000000	0.00000000	0.00000000	5.71336018	0.00000000	1000.00000000
1E-C3	26,350,482.94	7.13487 %	1000.00000000	6.14391586	0.00000000	0.00000000	0.00000000	0.00000000	6.14391586	0.00000000	1000.00000000
1E-C4	26,350,482.94	7.63487 %	1000.00000000	6.57447153	0.00000000	0.00000000	0.00000000	0.00000000	6.57447153	0.00000000	1000.00000000
1E-D1	52,194,273.06	6.13487 %	149.52449632	0.78990869	0.00000000	0.00000000	0.00000000	0.00000000	0.78990869	0.00000000	140.31716490
1E-D2	52,194,273.06	6.63487 %	149.52449632	0.85428740	0.00000000	0.00000000	0.00000000	0.00000000	0.85428740	0.00000000	140.31716490
1E-D3	52,194,273.06	7.13487 %	149.52449632	0.91866592	0.00000000	0.00000000	0.00000000	0.00000000	0.91866592	0.00000000	140.31716490
1E-D4	52,194,273.06	7.63487 %	149.52449632	0.98304444	0.00000000	0.00000000	0.00000000	0.00000000	0.98304444	0.00000000	140.31716490
1E-D5	52,194,273.06	8.43487 %	149.52449632	1.08605038	0.00000000	0.00000000	0.00000000	0.00000000	1.08605038	0.00000000	140.31716490
1E-F1	52,700,965.86	6.13487 %	648.08689504	3.42371657	0.00000000	0.00000000	0.00000000	0.00000000	3.42371657	0.00000000	638.96808741
1E-F2	52,700,965.86	6.63487 %	648.08689504	3.70275396	0.00000000	0.00000000	0.00000000	0.00000000	3.70275396	0.00000000	638.96808741
1E-F3	52,700,965.86	7.13487 %	648.08689504	3.98179135	0.00000000	0.00000000	0.00000000	0.00000000	3.98179135	0.00000000	638.96808741
1E-F4	52,700,965.86	7.63487 %	648.08689504	4.26082874	0.00000000	0.00000000	0.00000000	0.00000000	4.26082874	0.00000000	638.96808741
1E-F5	52,700,965.86	8.43487 %	648.08689504	4.70728868	0.00000000	0.00000000	0.00000000	0.00000000	4.70728868	0.00000000	638.96808741
1-X1	0.00	2.30000 %	149.52449632	0.29614149	0.00000000	0.00000000	0.00000000	0.00000000	0.29614149	0.00000000	140.31716490
1-X2	0.00	1.80000 %	149.52449632	0.23176297	0.00000000	0.00000000	0.00000000	0.00000000	0.23176297	0.00000000	140.31716490
1-X3	0.00	1.30000 %	149.52449632	0.16738446	0.00000000	0.00000000	0.00000000	0.00000000	0.16738446	0.00000000	140.31716490
1-X4	0.00	0.80000 %	149.52449632	0.10300575	0.00000000	0.00000000	0.00000000	0.00000000	0.10300575	0.00000000	140.31716490
1-Y1	0.00	2.30000 %	648.08689485	1.28357211	0.00000000	0.00000000	0.00000000	0.00000000	1.28357211	0.00000000	638.96808722
1-Y2	0.00	1.80000 %	648.08689485	1.00453472	0.00000000	0.00000000	0.00000000	0.00000000	1.00453472	0.00000000	638.96808722
1-Y3	0.00	1.30000 %	648.08689485	0.72549733	0.00000000	0.00000000	0.00000000	0.00000000	0.72549733	0.00000000	638.96808722
1-Y4	0.00	0.80000 %	648.08689485	0.44645994	0.00000000	0.00000000	0.00000000	0.00000000	0.44645994	0.00000000	638.96808722

(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	1,003,939.52
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(25,458.88)
Total Deposits	978,480.64
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	959,313.98
Total Withdrawals (Pool Distribution Amount)	978,480.64
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

Cash Reporting	
Total Principal Reduction Current	55,241,366.25
Total Principal Reduction Cumulative	31,774,971,500.43
Scheduled Principal Current	24,169,242.44
Scheduled Principal Cumulative	3,708,985,250.28
Unscheduled Principal Current	31,046,664.93
Unscheduled Principal Cumulative	28,062,741,530.25
Senior Reduction Amount	51,304,315.27
Subordinate Reduction Amount	3,911,592.10
Calculated Tranche Write-down Amount	25,458.88
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	64,533.38
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	214,121.22
Informational Reporting	
At Issuance Loan Count	167115
Period Beginning Loan Count	52639
Period Reference Pool Removal Loan Count	177
Period Ending Loan Count	52462
UPB at Origination	41,831,737,000.00
UPB at Issuance	41,246,031,432.18
UPB Actual Current	9,471,059,931.75
Period PIF Loan Count Current	171
PIF Loan Count Cumulative	114401
Period PIF Loan UPB Current	23,550,199.14
PIF Loan UPB Cumulative	26,896,336,060.45
Period Partial Prepayment Amount	6,611,808.86
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	139
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	24,545,423.05
Credit Event Amount Current	1,020,388.40
Credit Event Amount Cumulative	18,773,882.26
Total Active Modified Loan Count	793
Total Active Modified Loan UPB	189,219,991.03
Adjusted SOFR	5.434870%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.785833%
Subordinate Percentage	7.214167%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	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 %	7.210000 %	7.210000 %
1M-1	0.00	0.00	2.550000 %	7.210000 %	7.210000 %
1M-1H	0.00	0.00	2.550000 %	7.210000 %	7.210000 %
1M-2A	0.00	0.00	2.040000 %	7.210000 %	7.210000 %
1M-2B	0.00	0.00	1.520000 %	6.550000 %	6.590000 %
1M-2C	0.00	0.00	1.000000 %	4.300000 %	4.320000 %
1M-2	0.00	0.00	1.000000 %	4.300000 %	4.320000 %
1M-2H	0.00	0.00	1.000000 %	4.300000 %	4.320000 %
1B-1	0.00	0.00	0.500000 %	2.130000 %	2.140000 %
1B-1H	0.00	0.00	0.500000 %	2.130000 %	2.140000 %
1B-2H	25,458.88	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	474	82,106,363.59	0.903511 %	0.866918 %
60 Days	108	18,759,453.86	0.205863 %	0.198071 %
90 Days	45	9,219,448.41	0.085776 %	0.097343 %
120 Days	32	7,347,294.02	0.060997 %	0.077576 %
150 Days	22	4,478,000.03	0.041935 %	0.047281 %
180+ Days	123	25,258,170.05	0.234455 %	0.266688 %
Totals	804	147,168,729.96	1.532538 %	1.553878 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	269	74,674,640.57	64,533.38	0.086419

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040732403	215,033.02	199.80	0.092916
Summary	0040733632	155,183.54	193.98	0.125000
Summary	0040734292	231,707.04	144.82	0.062501
Summary	0040735210	180,341.08	263.00	0.145835
Summary	0040735547	139,634.02	174.54	0.124998
Summary	0040735611	160,364.38	283.98	0.177084
Summary	0040736101	98,998.04	175.31	0.177084
Summary	0040736938	211,133.40	109.97	0.052086
Summary	0040737390	545,459.27	317.00	0.058116
Summary	0040737643	248,253.11	336.18	0.135418
Summary	0040737690	208,389.47	282.19	0.135415
Summary	0040739010	159,385.93	166.03	0.104169
Summary	0040740027	82,175.84	145.52	0.177084
Summary	0040740320	274,542.31	228.79	0.083335
Summary	0040740552	288,509.11	210.37	0.072916
Summary	0040741332	283,675.39	265.95	0.093752
Summary	0040744275	370,679.41	501.96	0.135416
Summary	0040746111	86,915.51	81.48	0.093746
Summary	0040746644	256,679.90	267.37	0.104165
Summary	0040747824	166,860.39	260.72	0.156250
Summary	0040748366	164,700.00	102.94	0.062502
Summary	0040749164	291,212.09	182.01	0.062501
Summary	0040750601	232,128.61	193.44	0.083333
Summary	0040750606	193,372.95	120.86	0.062501
Summary	0040752014	269,195.90	224.33	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040752543	288,014.17	327.62	0.113751
Summary	0040753205	386,322.61	356.49	0.092278
Summary	0040754409	270,642.76	394.69	0.145834
Summary	0040754636	154,175.90	3.01	0.001952
Summary	0040754664	416,120.37	452.53	0.108750
Summary	0040755567	138,253.73	72.01	0.052085
Summary	0040755629	129,500.05	56.89	0.043930
Summary	0040756134	161,900.03	6.08	0.003755
Summary	0040756521	202,433.59	274.13	0.135417
Summary	0040756900	207,247.48	280.65	0.135418
Summary	0040756901	216,035.85	292.55	0.135417
Summary	0040756979	332,541.22	207.84	0.062501
Summary	0040757213	91,664.06	2.10	0.002291
Summary	0040757250	184,806.10	211.76	0.114585
Summary	0040757340	369,021.24	499.72	0.135418
Summary	0040759850	123,951.83	115.17	0.092915
Summary	0040760384	96,089.13	110.10	0.114581
Summary	0040760514	92,509.07	55.64	0.060145
Summary	0040761614	210,598.20	197.44	0.093752
Summary	0040761632	217,602.75	120.77	0.055500
Summary	0040761707	205,487.81	128.43	0.062500
Summary	0040762682	113,030.74	129.51	0.114579
Summary	0040762819	332,674.95	311.88	0.093749
Summary	0040763298	115,897.11	120.73	0.104170
Summary	0040763299	441,659.30	758.25	0.171682
Summary	0040763705	111,220.08	101.34	0.091117
Summary	0040764912	221,946.29	92.48	0.041668
Summary	0040764992	443,003.91	323.02	0.072916
Summary	0040765180	265,944.38	249.32	0.093749
Summary	0040766337	364,390.21	324.79	0.089132
Summary	0040766358	40,933.51	59.69	0.145822
Summary	0040767774	112,759.80	176.19	0.156252
Summary	0040768468	385,909.95	482.39	0.125001
Summary	0040768875	287,951.91	329.94	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040769644	601,009.90	688.66	0.114584
Summary	0040769658	300,017.96	437.53	0.145835
Summary	0040769684	240,182.18	375.28	0.156248
Summary	0040769973	627,580.31	719.10	0.114583
Summary	0040769996	526,153.08	657.69	0.125000
Summary	0040770016	295,441.91	369.30	0.124999
Summary	0040770305	139,792.91	174.74	0.124999
Summary	0040770755	115,497.03	36.09	0.031248
Summary	0040771196	97,487.39	60.93	0.062500
Summary	0040771571	596,416.86	745.52	0.125000
Summary	0040773358	484,627.00	529.58	0.109276
Summary	0040774965	241,247.28	150.78	0.062500
Summary	0040775445	125,191.23	169.53	0.135417
Summary	0040775965	551,762.78	459.80	0.083333
Summary	0040776138	391,022.67	285.12	0.072916
Summary	0040776470	412,165.19	214.67	0.052083
Summary	0040776545	412,291.26	257.68	0.062500
Summary	0040776623	306,719.58	121.41	0.039583
Summary	0040776943	212,593.44	243.60	0.114585
Summary	0040777004	151,889.66	29.25	0.019257
Summary	0040777069	165,080.97	189.16	0.114586
Summary	0040777222	352,439.62	146.85	0.041667
Summary	0040778025	120,477.32	125.50	0.104169
Summary	0040778710	160,130.53	66.72	0.041666
Summary	0040779000	657,239.96	821.55	0.125000
Summary	0040779105	183,638.86	153.03	0.083332
Summary	0040779696	78,010.63	105.64	0.135417
Summary	0040779757	346,061.76	451.46	0.130456
Summary	0040779877	333,041.87	77.92	0.023396
Summary	0040780237	329,439.32	134.52	0.040833
Summary	0040781113	79,184.00	98.98	0.125000
Summary	0040782937	307,207.02	320.01	0.104168
Summary	0040783249	233,006.24	169.90	0.072917
Summary	0040783466	401,708.13	373.25	0.092916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040783577	91,864.28	76.55	0.083329
Summary	0040784472	308,772.65	383.39	0.124166
Summary	0040784502	158,233.26	98.90	0.062503
Summary	0040784545	264,943.60	186.55	0.070411
Summary	0040784713	67,712.03	2.74	0.004047
Summary	0040784846	446,102.84	557.63	0.125000
Summary	0040784891	208,664.50	165.19	0.079165
Summary	0040784933	185,829.64	193.57	0.104165
Summary	0040784966	162,659.06	203.32	0.124998
Summary	0040785053	583,951.39	729.94	0.125000
Summary	0040785265	237,665.01	220.83	0.092916
Summary	0040785739	264,897.55	165.56	0.062500
Summary	0040785770	64,534.65	33.61	0.052081
Summary	0040786467	295,138.38	15.28	0.005177
Summary	0040786932	168,986.27	140.82	0.083332
Summary	0040787486	462,089.33	421.50	0.091216
Summary	0040787546	300,582.96	469.66	0.156250
Summary	0040787572	324,318.44	506.75	0.156251
Summary	0040788623	375,789.76	430.59	0.114583
Summary	0040789941	446,875.44	24.39	0.005458
Summary	0040790653	102,853.81	160.71	0.156251
Summary	0040790797	206,138.89	50.13	0.024319
Summary	0040792341	95,244.79	29.76	0.031246
Summary	0040792571	239,074.71	348.65	0.145833
Summary	0040793399	340,814.03	319.51	0.093749
Summary	0040793459	401,099.91	208.91	0.052084
Summary	0040794403	201,850.47	189.23	0.093748
Summary	0040796101	347,667.86	181.08	0.052084
Summary	0040796551	233,278.93	194.40	0.083334
Summary	0040797101	429,483.58	402.64	0.093750
Summary	0040799418	397,918.75	248.70	0.062500
Summary	0040799584	409,829.35	384.22	0.093751
Summary	0040799671	349,913.28	255.15	0.072918
Summary	0040799678	361,031.18	150.43	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040800551	187,965.19	97.90	0.052084
Summary	0040801322	137,099.27	65.97	0.048118
Summary	0040801681	284,250.02	325.70	0.114582
Summary	0040802178	180,272.72	150.23	0.083335
Summary	0040802712	136,424.02	117.44	0.086085
Summary	0040803475	347,066.77	180.76	0.052082
Summary	0040806006	86,823.94	99.49	0.114588
Summary	0040806082	426,127.43	266.33	0.062500
Summary	0040807933	150,423.10	156.69	0.104166
Summary	0040808362	479,408.27	799.01	0.166666
Summary	0040809182	375,346.21	169.34	0.045116
Summary	0040809233	405,162.54	253.23	0.062501
Summary	0040809781	353,460.64	147.28	0.041668
Summary	0040810083	156,974.28	212.57	0.135417
Summary	0040811853	317,812.55	552.20	0.173750
Summary	0040812178	272,296.66	283.64	0.104166
Summary	0040812811	97,205.48	81.00	0.083329
Summary	0040812842	455,532.12	101.55	0.022293
Summary	0040812859	522,946.16	326.84	0.062500
Summary	0040813894	151,826.86	173.97	0.114584
Summary	0040815024	102,647.70	128.31	0.125000
Summary	0040815612	491,248.61	358.20	0.072916
Summary	0040815617	204,036.31	48.33	0.023687
Summary	0040815942	168,991.04	52.81	0.031250
Summary	0040817113	581,961.54	737.06	0.126651
Summary	0040817382	220,992.76	253.22	0.114583
Summary	0040820704	187,267.56	97.54	0.052086
Summary	0040824220	501,597.56	418.00	0.083334
Summary	0040824629	103,015.13	53.65	0.052080
Summary	0040825589	119,613.81	49.84	0.041667
Summary	0040828544	274,873.12	372.22	0.135415
Summary	0040832044	218,304.19	227.40	0.104167
Summary	0040834992	253,260.07	290.19	0.114582
Summary	0040835106	216,518.57	157.88	0.072918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040835550	95,315.13	139.00	0.145832
Summary	0040835639	313,498.23	293.90	0.093749
Summary	0040835954	690,738.17	1,346.28	0.194905
Summary	0040838257	221,747.44	300.28	0.135415
Summary	0040838267	350,157.90	364.75	0.104167
Summary	0040838298	333,759.65	173.83	0.052082
Summary	0040838852	208,742.26	260.93	0.125001
Summary	0040841966	458,116.10	286.32	0.062499
Summary	0040844032	364,075.51	227.55	0.062501
Summary	0040844640	405,377.90	295.59	0.072917
Summary	0040844664	374,106.56	389.69	0.104166
Summary	0040845365	213,765.05	133.60	0.062499
Summary	0040845755	360,074.97	225.05	0.062501
Summary	0040845967	447,763.99	326.49	0.072916
Summary	0040847819	324,808.95	406.01	0.125000
Summary	0040848164	131,018.18	95.53	0.072914
Summary	0040848186	86,163.52	8.98	0.010422
Summary	0040850616	169,669.37	274.57	0.161826
Summary	0040851761	412,581.07	42.98	0.010417
Summary	0040851885	206,528.64	40.94	0.019823
Summary	0040851967	359,365.96	37.43	0.010416
Summary	0040852031	392,713.26	122.72	0.031249
Summary	0040853005	248,202.83	103.42	0.041668
Summary	0040853088	157,588.24	136.87	0.086853
Summary	0040853744	171,491.84	178.64	0.104168
Summary	0040853801	229,832.70	110.38	0.048026
Summary	0040853909	338,077.96	352.16	0.104165
Summary	0040854306	579,246.10	942.22	0.162663
Summary	0040855687	92,114.46	115.14	0.124997
Summary	0040855690	163,168.00	50.99	0.031250
Summary	0040855784	233,152.22	230.41	0.098824
Summary	0040857655	379,707.03	276.87	0.072917
Summary	0040857924	95,959.91	149.94	0.156253
Summary	0040859166	609,331.89	380.83	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040861282	213,544.64	155.71	0.072917
Summary	0040861799	418,994.78	261.87	0.062500
Summary	0040862811	166,710.55	225.75	0.135414
Summary	0040863347	246,087.64	256.34	0.104166
Summary	0040864323	596,121.06	434.67	0.072916
Summary	0040864346	458,398.72	95.50	0.020833
Summary	0040864418	210,181.89	240.83	0.114582
Summary	0040866101	78,469.30	8.86	0.011291
Summary	0040866691	297,896.89	124.12	0.041665
Summary	0040867816	118,478.95	98.73	0.083331
Summary	0040869174	316,579.17	461.68	0.145834
Summary	0040875968	156,642.14	145.55	0.092919
Summary	0040876297	247,247.42	360.57	0.145834
Summary	0040876336	357,954.45	332.60	0.092917
Summary	0040876966	271,305.83	169.57	0.062501
Summary	0040878056	154,768.64	193.46	0.124999
Summary	0040878123	633,956.14	198.11	0.031250
Summary	0040878247	184,908.96	77.05	0.041669
Summary	0040879225	233,968.42	194.97	0.083332
Summary	0040879777	411,480.09	342.90	0.083333
Summary	0040880028	709,084.90	443.18	0.062500
Summary	0040880403	517,391.77	485.05	0.093749
Summary	0040882365	271,133.51	254.19	0.093751
Summary	0040882513	230,105.41	383.51	0.166667
Summary	0040882586	265,340.64	138.20	0.052084
Summary	0040883725	92,770.63	57.98	0.062498
Summary	0040886359	213,775.87	155.88	0.072917
Summary	0040886363	590,459.90	66.30	0.011229
Summary	0040886502	343,096.60	307.94	0.089753
Summary	0040887515	246,233.47	153.90	0.062502
Summary	0040887582	296,821.91	314.83	0.106067
Summary	0040887713	255,484.69	106.45	0.041666
Summary	0040889825	279,550.40	99.17	0.035475
Summary	0040889934	212,776.25	110.82	0.052083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040889937	153,943.10	29.19	0.018962
Summary	0040890520	282,808.60	176.76	0.062502
Summary	0040891565	98,242.63	122.80	0.124997
Summary	0040892087	282,366.86	323.55	0.114585
Summary	0040901504	506,807.91	316.75	0.062499
Summary	0040903935	560,770.28	525.72	0.093750
Summary	0040906457	424,094.95	353.41	0.083333
Summary	0040906930	311,895.29	129.96	0.041668
Summary	0040907366	331,137.28	310.44	0.093750
Summary	0040907825	125,413.63	169.83	0.135416
Summary	0040908678	267,162.88	83.49	0.031251
Summary	0040909047	140,014.89	175.02	0.125001
Summary	0040909191	285,343.64	148.62	0.052085
Summary	0040909358	141,954.50	167.16	0.117756
Summary	0040909459	238,055.41	173.58	0.072916
Summary	0040909577	382,061.82	198.99	0.052083
Summary	0040909782	219,937.81	191.42	0.087034
Summary	0040910149	258,046.52	215.04	0.083334
Summary	0040910526	492,950.70	410.79	0.083333
Summary	0040911322	198,680.80	144.87	0.072916
Summary	0040912407	367,375.52	267.88	0.072917
Summary	0040912454	142,846.27	89.28	0.062501
Summary	0040914342	600,720.55	563.18	0.093751
Summary	0040914721	119,270.54	62.12	0.052083
Summary	0040915000	300,790.61	344.66	0.114585
Summary	0040916298	192,969.73	180.91	0.093750
Summary	0040917554	295,496.01	316.69	0.107172
Summary	0040920961	340,463.09	177.32	0.052082
Summary	0040921151	183,796.71	248.89	0.135416
Summary	0040921162	179,645.68	211.23	0.117581
Summary	0040921542	441,239.84	605.55	0.137238
Summary	0040923016	340,070.46	177.12	0.052083
Summary	0040923664	181,819.86	94.70	0.052085
Summary	0040929047	280,523.55	87.66	0.031249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040929246	401,990.85	167.50	0.041668
Summary	0040929466	437,366.53	546.71	0.125000
Summary	0040929946	378,234.77	236.40	0.062501
Summary	0040930811	114,354.88	119.12	0.104167
Summary	0040935755	345,552.05	179.98	0.052085
Summary	0040936608	285,652.52	238.04	0.083332

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
6	1,020,388.40	93,330.80	9.147

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0040739285	226,541.20	36,319.49	16.032
0040768778	348,391.05	7,278.73	2.089
0040769723	63,536.33	339.14	0.534
0040789993	99,376.34	13,207.57	13.290
0040790660	94,263.36	12,339.85	13.091
0040794246	188,280.12	23,846.02	12.665

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	213,309.21	(67,871.92)	19,944.72	9.350

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0040828973	134,276.72	3,147.52	3,110.81	2.317
0040845310	79,032.49	(71,019.44)	16,833.91	21.300

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
113	18,773,882.26	3,244,982.42	17.285

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0040732410	317,053.23	(8,251.60)	(2.603)
0040732588	141,072.73	(3,433.68)	(2.434)
0040733209	110,694.62	30,139.51	27.228
0040733983	77,802.50	17,918.12	23.030
0040737629	153,099.63	38,891.15	25.403
0040739094	368,150.14	59,845.32	16.256
0040739285	226,541.20	36,319.49	16.032
0040740039	79,083.68	2,882.38	3.645
0040740836	374,549.42	20,967.13	5.598
0040741534	339,910.41	(10,776.69)	(3.170)
0040743398	115,618.73	12,152.71	10.511
0040745337	94,339.48	31,440.76	33.327
0040747819	332,540.58	10,103.56	3.038
0040753450	57,005.67	5,503.44	9.654
0040754849	105,605.55	49,408.22	46.786
0040754858	101,530.34	102,228.58	100.688
0040756063	68,499.18	1,820.57	2.658
0040756583	214,394.17	45,960.93	21.438
0040757412	248,135.13	95,497.34	38.486
0040760480	52,779.27	1,712.29	3.244
0040764931	91,670.29	506.18	0.552
0040765888	93,508.87	22,880.03	24.468

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0040766001	457,677.28	112,173.90	24.509
0040766399	66,428.30	29,974.83	45.124
0040768470	278,167.92	27,591.48	9.919
0040768622	594,208.64	180,122.88	30.313
0040768778	348,391.05	7,278.73	2.089
0040768797	380,906.88	33,269.81	8.734
0040769723	63,536.33	339.14	0.534
0040769854	198,264.37	36,671.15	18.496
0040770179	114,195.31	21,289.86	18.643
0040771334	308,430.84	122,771.15	39.805
0040771680	429,681.90	122,723.62	28.562
0040773439	396,505.48	77,282.12	19.491
0040776441	108,301.56	33,109.30	30.571
0040776733	75,625.44	115,464.58	152.680
0040777204	160,639.11	36,387.97	22.652
0040778172	249,428.03	71,259.16	28.569
0040779277	64,969.93	(760.07)	(1.170)
0040780996	121,088.13	(9,628.77)	(7.952)
0040782375	393,545.83	14,630.56	3.718
0040782378	351,234.02	155,843.19	44.370
0040785624	49,128.47	3,877.41	7.892
0040787499	206,827.05	3,227.38	1.560
0040788226	181,273.60	4,824.61	2.662
0040789993	99,376.34	13,207.57	13.290
0040790179	255,238.97	6,864.65	2.689
0040790660	94,263.36	12,339.85	13.091
0040791222	162,626.31	59,975.02	36.879
0040792302	94,225.87	2,606.79	2.767
0040794246	188,280.12	23,846.02	12.665

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Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0040794807	178,983.61	9,842.15	5.499
0040796371	227,288.80	53,000.20	23.318
0040797151	222,218.31	11,376.99	5.120
0040798157	81,348.97	3,105.33	3.817
0040799043	348,188.33	46,401.70	13.327
0040800375	79,127.25	7,145.06	9.030
0040800697	73,805.07	13,141.86	17.806
0040801725	164,643.55	13,764.44	8.360
0040803600	150,570.09	12,307.33	8.174
0040806792	77,431.25	7,302.35	9.431
0040808325	104,002.85	15,446.22	14.852
0040809621	342,573.40	38,874.05	11.348
0040819933	42,962.44	48,025.28	111.784
0040821336	92,927.37	61,444.13	66.121
0040828973	134,276.72	3,110.81	2.317
0040831488	141,574.48	34,889.24	24.644
0040836012	60,412.26	35,528.72	58.810
0040836303	214,247.61	33,562.29	15.665
0040836991	73,164.51	7,999.94	10.934
0040840442	154,287.33	5,430.25	3.520
0040841101	106,965.58	5,082.94	4.752
0040841200	67,528.79	9,680.00	14.335
0040842661	104,548.49	4.97	0.005
0040845305	190,770.26	73,606.78	38.584
0040845310	79,032.49	16,833.91	21.300
0040849193	46,934.39	22,820.08	48.621
0040850357	165,648.16	5,994.08	3.619
0040855320	49,524.03	52,568.57	106.148
0040855933	92,675.29	69,750.76	75.264

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0040859681	85,505.84	19,693.96	23.032
0040860913	372,316.23	(21,593.36)	(5.800)
0040863693	123,525.97	(425.43)	(0.344)
0040869251	84,867.58	6,716.90	7.915
0040870955	61,463.64	86.24	0.140
0040877496	66,975.71	44,710.57	66.756
0040878265	159,967.66	55,591.84	34.752
0040879682	109,875.93	4,203.46	3.826
0040881773	46,815.68	40,697.02	86.930
0040883196	360,816.56	142,509.56	39.496
0040885369	190,190.99	4,845.33	2.548
0040886509	78,338.00	21,616.15	27.593
0040887107	44,204.63	47,171.20	106.711
0040889042	50,582.25	16,016.92	31.665
0040889817	247,086.33	11,355.13	4.596
0040890315	45,243.21	9,135.86	20.193
0040894839	18,898.41	13,518.51	71.533
0040904579	137,698.85	(13,756.77)	(9.990)
0040905260	140,258.37	3,457.18	2.465
0040905958	139,039.08	(3,413.40)	(2.455)
0040906217	298,441.33	(29,959.91)	(10.039)
0040914008	221,885.74	(519.57)	(0.234)
0040918820	67,829.54	59,017.06	87.008
0040920240	98,976.32	(627.85)	(0.634)
0040922687	29,722.44	21,946.87	73.839
0040922847	311,301.64	50,465.97	16.211
0040924338	54,736.13	7,419.79	13.556
0040926871	29,630.13	34,948.67	117.950
0040927500	331,422.94	7,867.48	2.374

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0040929389	159,931.08	137,284.85	85.840
0040930790	76,689.53	32,260.51	42.066
0040935236	209,418.59	4,747.98	2.267
0040937811	196,512.99	(82,326.36)	(41.894)

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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
Total	8	1,233,697.61	25,458.88	0.000 %	0	0.00	0.00	0.000 %	8	1,233,697.61	25,458.88	0.000 %

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)
Summary	0040739285	221,000.00	3.875 %	OH	72.00	360	226,541.20	03/31/2024	36,319.49	36,319.49
Summary	0040768778	373,000.00	4.250 %	NJ	80.00	360	348,391.05	03/31/2024	7,278.73	7,278.73
Summary	0040769723	69,000.00	4.500 %	PA	80.00	360	63,536.33	03/31/2024	339.14	339.14
Summary	0040789993	104,000.00	4.660 %	FL	79.00	360	99,376.34	03/31/2024	13,207.57	13,207.57
Summary	0040790660	100,000.00	4.750 %	PA	80.00	360	94,263.36	03/31/2024	12,339.85	12,339.85
Summary	0040794246	220,000.00	4.000 %	MD	80.00	360	188,280.12	03/31/2024	23,846.02	23,846.02
Summary	0040828973	148,000.00	3.700 %	MD	61.00	360	134,276.72	08/31/2023	3,147.52	3,110.81
Summary	0040845310	86,000.00	4.125 %	PA	80.00	360	79,032.49	10/31/2023	(71,019.44)	16,833.91

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

* This data is currently not provided for reporting.

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

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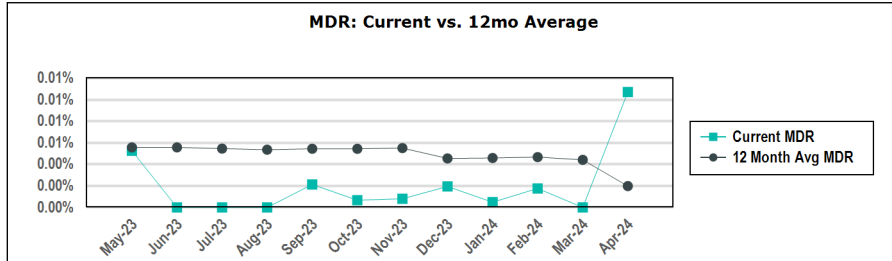
Distribution Date: 25-Apr-2024
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Realized Loss Report - Collateral

Summary

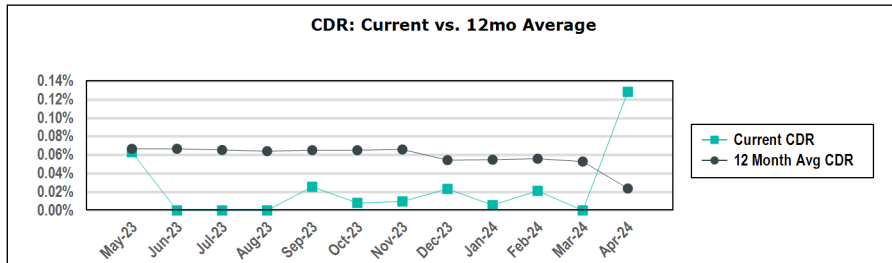
MDR

Current Month 0.011 %
3 Month Average 0.004 %
12 Month Average 0.002 %



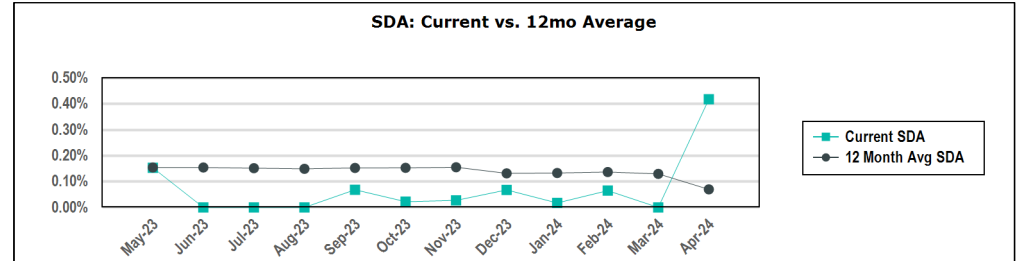
CDR

Current Month 0.128 %
3 Month Average 0.050 %
12 Month Average 0.024 %



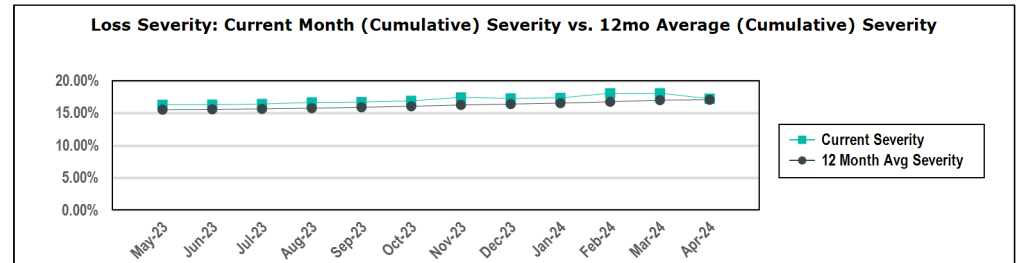
SDA

Current Month 0.418 %
3 Month Average 0.161 %
12 Month Average 0.070 %



Loss Severity

Current Month (Cumulative) 17.285 %
3 Month Average (Cumulative) 17.851 %
12 Month Average (Cumulative) 17.114 %



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	0.327 %
3 Month Average	0.333 %
12 Month Average	0.476 %

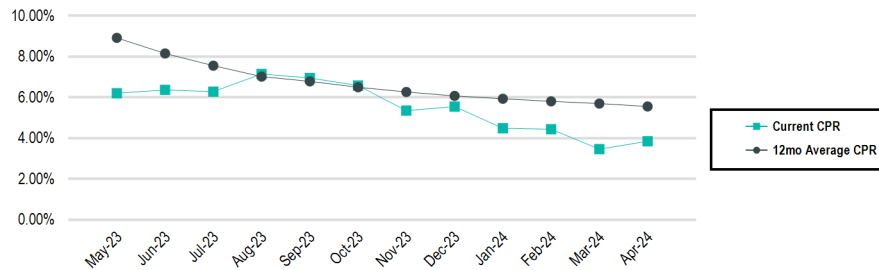
CPR

Current Month	3.854 %
3 Month Average	3.921 %
12 Month Average	5.560 %

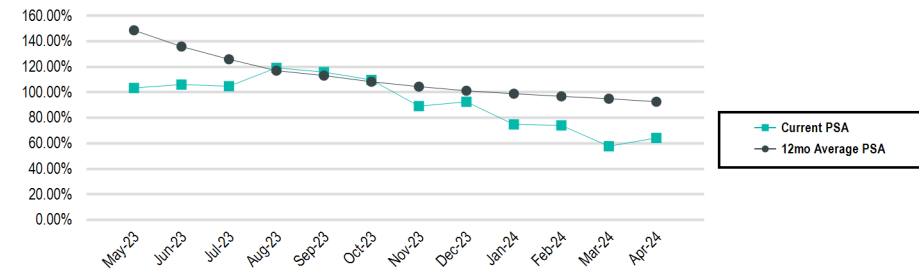
PSA

Current Month	64.237 %
3 Month Average	65.356 %
12 Month Average	92.668 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
139	24,545,423.05

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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

Closing Date

means May 10, 2017

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

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.

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 2017-C03), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Bond Retirement Detail – Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XJX3	607,347,000	385,990,998	221,356,002
1M-2H	N/A	31,966,486	(385,990,998)	417,957,484

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes>

Bond Retirement Detail – Effective December 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XJX3	221,356,002	142,811,246	78,544,756
1M-2H	N/A	417,957,484	(142,811,246)	560,768,730

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-and-all-certain-cas-notes>

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Supplemental Reporting

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XJW5	195,918,000	169,873,000	26,045,000
1B-1H	N/A	10,312,157	(169,873,000)	180,185,157

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes>