

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: 27-Dec-2022
 17-Dec-2022 12:13:09 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		11/30/2022	0.00000 %	9,955,497,980.25	0.00	89,881,280.84	0.00	9,865,616,699.39	89,881,280.84	0.00
1M-1	30711XJS4	12/23/2022	4.96614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XJT2	12/23/2022	7.01614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XJU9	12/23/2022	7.01614 %	51,919,820.01	114,895.97	849,065.21	0.00	17,573,880.44	963,961.18	0.00
1M-BH		11/30/2022	0.00000 %	98,033,471.45	0.00	6,061,888.44	0.00	125,468,457.37	6,061,888.44	0.00
1M-2C	30711XJV7	12/23/2022	7.01614 %	74,261,323.74	164,336.60	0.00	0.00	26,350,482.94	164,336.60	0.00
1M-CH		11/30/2022	0.00000 %	140,218,039.26	0.00	0.00	0.00	188,128,880.06	0.00	0.00
1M-2	30711XJX3	12/23/2022	7.01614 %	126,181,143.75	279,232.57	849,065.21	0.00	43,924,363.38	1,128,297.78	0.00
1M-2H		11/30/2022	0.00000 %	238,251,510.71	0.00	6,061,888.44	0.00	313,597,337.43	6,061,888.44	0.00
1B-1	30711XJW5	12/23/2022	8.86614 %	195,918,000.00	1,544,032.37	0.00	0.00	195,918,000.00	1,544,032.37	0.00
1B-1H		11/30/2022	0.00000 %	10,312,157.00	0.00	0.00	0.00	10,312,157.00	0.00	0.00
1B-2H		11/30/2022	0.00000 %	204,665,178.46	0.00	0.00	302,950.75	204,362,227.71	0.00	1,867,929.29
1A-I1	30711XJZ8	12/23/2022	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XKB9	12/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XKD5	12/23/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XKF0	12/23/2022	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XKH6	12/23/2022	2.30000 %	0.00	37,664.69	0.00	0.00	0.00	37,664.69	0.00
1B-I2	30711XKK9	12/23/2022	1.80000 %	0.00	29,476.71	0.00	0.00	0.00	29,476.71	0.00
1B-I3	30711XKM5	12/23/2022	1.30000 %	0.00	21,288.74	0.00	0.00	0.00	21,288.74	0.00
1B-I4	30711XKP8	12/23/2022	0.80000 %	0.00	13,100.76	0.00	0.00	0.00	13,100.76	0.00
1C-I1	30711XKR4	12/23/2022	2.30000 %	0.00	53,872.10	0.00	0.00	0.00	53,872.10	0.00
1C-I2	30711XKT0	12/23/2022	1.80000 %	0.00	42,160.77	0.00	0.00	0.00	42,160.77	0.00
1C-I3	30711XKV5	12/23/2022	1.30000 %	0.00	30,449.45	0.00	0.00	0.00	30,449.45	0.00
1C-I4	30711XKX1	12/23/2022	0.80000 %	0.00	18,738.12	0.00	0.00	0.00	18,738.12	0.00
1E-A1	30711XJY1	12/23/2022	4.71614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XKA1	12/23/2022	5.21614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XKC7	12/23/2022	5.71614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XKE3	12/23/2022	6.21614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XKG8	12/23/2022	4.71614 %	51,919,820.01	77,231.28	849,065.21	0.00	17,573,880.44	926,296.49	0.00

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Credit-Linked Notes

Series 2017-C03



Distribution Date: 27-Dec-2022
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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
1E-B2	30711XKJ2	12/23/2022	5.21614 %	51,919,820.01	85,419.26	849,065.21	0.00	17,573,880.44	934,484.47	0.00
1E-B3	30711XKL7	12/23/2022	5.71614 %	51,919,820.01	93,607.23	849,065.21	0.00	17,573,880.44	942,672.44	0.00
1E-B4	30711XKN3	12/23/2022	6.21614 %	51,919,820.01	101,795.21	849,065.21	0.00	17,573,880.44	950,860.42	0.00
1E-C1	30711XKQ6	12/23/2022	4.71614 %	74,261,323.74	110,464.50	0.00	0.00	26,350,482.94	110,464.50	0.00
1E-C2	30711XKS2	12/23/2022	5.21614 %	74,261,323.74	122,175.83	0.00	0.00	26,350,482.94	122,175.83	0.00
1E-C3	30711XKU7	12/23/2022	5.71614 %	74,261,323.74	133,887.16	0.00	0.00	26,350,482.94	133,887.16	0.00
1E-C4	30711XKW3	12/23/2022	6.21614 %	74,261,323.74	145,598.48	0.00	0.00	26,350,482.94	145,598.48	0.00
1E-D1	30711XKY9	12/23/2022	4.71614 %	51,919,820.01	77,231.28	849,065.21	0.00	17,573,880.44	926,296.49	0.00
1E-D2	30711XKZ6	12/23/2022	5.21614 %	51,919,820.01	85,419.26	849,065.21	0.00	17,573,880.44	934,484.47	0.00
1E-D3	30711XLA0	12/23/2022	5.71614 %	51,919,820.01	93,607.23	849,065.21	0.00	17,573,880.44	942,672.44	0.00
1E-D4	30711XLB8	12/23/2022	6.21614 %	51,919,820.01	101,795.21	849,065.21	0.00	17,573,880.44	950,860.42	0.00
1E-D5	30711XLC6	12/23/2022	7.01614 %	51,919,820.01	114,895.97	849,065.21	0.00	17,573,880.44	963,961.18	0.00
1E-F1	30711XLD4	12/23/2022	4.71614 %	126,181,143.75	187,695.78	849,065.21	0.00	43,924,363.38	1,036,760.99	0.00
1E-F2	30711XLE2	12/23/2022	5.21614 %	126,181,143.75	207,595.09	849,065.21	0.00	43,924,363.38	1,056,660.30	0.00
1E-F3	30711XLF9	12/23/2022	5.71614 %	126,181,143.75	227,494.39	849,065.21	0.00	43,924,363.38	1,076,559.60	0.00
1E-F4	30711XLG7	12/23/2022	6.21614 %	126,181,143.75	247,393.69	849,065.21	0.00	43,924,363.38	1,096,458.90	0.00
1E-F5	30711XLH5	12/23/2022	7.01614 %	126,181,143.75	279,232.57	849,065.21	0.00	43,924,363.38	1,128,297.78	0.00
1-X1	30711XLJ1	12/23/2022	2.30000 %	0.00	37,664.69	0.00	0.00	0.00	37,664.69	0.00
1-X2	30711XLK8	12/23/2022	1.80000 %	0.00	29,476.71	0.00	0.00	0.00	29,476.71	0.00
1-X3	30711XLL6	12/23/2022	1.30000 %	0.00	21,288.74	0.00	0.00	0.00	21,288.74	0.00
1-X4	30711XLM4	12/23/2022	0.80000 %	0.00	13,100.76	0.00	0.00	0.00	13,100.76	0.00
1-Y1	30711XLN2	12/23/2022	2.30000 %	0.00	91,536.79	0.00	0.00	0.00	91,536.79	0.00
1-Y2	30711XLP7	12/23/2022	1.80000 %	0.00	71,637.49	0.00	0.00	0.00	71,637.49	0.00
1-Y3	30711XLQ5	12/23/2022	1.30000 %	0.00	51,738.18	0.00	0.00	0.00	51,738.18	0.00
1-Y4	30711XLR3	12/23/2022	0.80000 %	0.00	31,838.88	0.00	0.00	0.00	31,838.88	0.00
Totals				12,490,488,018.43	5,190,070.51	115,590,101.08	302,950.75	11,474,441,158.34	120,780,171.59	1,867,929.29

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

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Credit-Linked Notes

Series 2017-C03



Distribution Date: 27-Dec-2022

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NOTE: Ending Balances for 1M-2/1M-2H were adjusted in the amount of \$81,407,715.16 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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Credit-Linked Notes

Series 2017-C03



Distribution Date: 27-Dec-2022
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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	9,955,497,980.25	22,427,416.17	67,453,864.67	0.00	0.00	89,881,280.84	9,865,616,699.39	0.24915571	89,881,280.84
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	51,919,820.01	214,587.68	634,477.54	0.00	0.00	849,065.21	17,573,880.44	0.66692821	849,065.21
1M-BH	188,128,880.06	98,033,471.45	1,532,045.54	4,529,842.90	0.00	0.00	6,061,888.44	125,468,457.37	0.66692821	6,061,888.44
1M-2C	26,350,482.94	74,261,323.74	0.00	0.00	0.00	0.00	0.00	26,350,482.94	1.00000000	0.00
1M-CH	188,128,880.06	140,218,039.26	0.00	0.00	0.00	0.00	0.00	188,128,880.06	1.00000000	0.00
1M-2	78,544,756.00	126,181,143.75	214,587.68	634,477.54	0.00	0.00	849,065.21	43,924,363.38	0.55922719	849,065.21
1M-2H	560,768,730.00	238,251,510.71	1,532,045.54	4,529,842.90	0.00	0.00	6,061,888.44	313,597,337.43	0.55922758	6,061,888.44
1B-1	195,918,000.00	195,918,000.00	0.00	0.00	0.00	0.00	0.00	195,918,000.00	1.00000000	0.00
1B-1H	10,312,157.00	10,312,157.00	0.00	0.00	0.00	0.00	0.00	10,312,157.00	1.00000000	0.00
1B-2H	206,230,157.00	204,665,178.46	0.00	0.00	0.00	302,950.75	302,950.75	204,362,227.71	0.99094250	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	51,919,820.01	214,587.68	634,477.54	0.00	0.00	849,065.21	17,573,880.44	0.66692821	849,065.21
1E-B2	26,350,482.94	51,919,820.01	214,587.68	634,477.54	0.00	0.00	849,065.21	17,573,880.44	0.66692821	849,065.21
1E-B3	26,350,482.94	51,919,820.01	214,587.68	634,477.54	0.00	0.00	849,065.21	17,573,880.44	0.66692821	849,065.21

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Distribution Date: 27-Dec-2022
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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	51,919,820.01	214,587.68	634,477.54	0.00	0.00	849,065.21	17,573,880.44	0.66692821	849,065.21
1E-C1	26,350,482.94	74,261,323.74	0.00	0.00	0.00	0.00	0.00	26,350,482.94	1.00000000	0.00
1E-C2	26,350,482.94	74,261,323.74	0.00	0.00	0.00	0.00	0.00	26,350,482.94	1.00000000	0.00
1E-C3	26,350,482.94	74,261,323.74	0.00	0.00	0.00	0.00	0.00	26,350,482.94	1.00000000	0.00
1E-C4	26,350,482.94	74,261,323.74	0.00	0.00	0.00	0.00	0.00	26,350,482.94	1.00000000	0.00
1E-D1	52,194,273.06	51,919,820.01	214,587.68	634,477.54	0.00	0.00	849,065.21	17,573,880.44	0.33670132	849,065.21
1E-D2	52,194,273.06	51,919,820.01	214,587.68	634,477.54	0.00	0.00	849,065.21	17,573,880.44	0.33670132	849,065.21
1E-D3	52,194,273.06	51,919,820.01	214,587.68	634,477.54	0.00	0.00	849,065.21	17,573,880.44	0.33670132	849,065.21
1E-D4	52,194,273.06	51,919,820.01	214,587.68	634,477.54	0.00	0.00	849,065.21	17,573,880.44	0.33670132	849,065.21
1E-D5	52,194,273.06	51,919,820.01	214,587.68	634,477.54	0.00	0.00	849,065.21	17,573,880.44	0.33670132	849,065.21
1E-F1	52,700,965.86	126,181,143.75	214,587.68	634,477.54	0.00	0.00	849,065.21	43,924,363.38	0.83346411	849,065.21
1E-F2	52,700,965.86	126,181,143.75	214,587.68	634,477.54	0.00	0.00	849,065.21	43,924,363.38	0.83346411	849,065.21
1E-F3	52,700,965.86	126,181,143.75	214,587.68	634,477.54	0.00	0.00	849,065.21	43,924,363.38	0.83346411	849,065.21
1E-F4	52,700,965.86	126,181,143.75	214,587.68	634,477.54	0.00	0.00	849,065.21	43,924,363.38	0.83346411	849,065.21
1E-F5	52,700,965.86	126,181,143.75	214,587.68	634,477.54	0.00	0.00	849,065.21	43,924,363.38	0.83346411	849,065.21
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	12,490,488,018.43	28,924,910.13	86,665,191.11	0.00	302,950.75	115,893,051.83	11,474,441,158.34	0.26857132	115,590,101.08

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.

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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	251.42565323	0.56640339	1.70354432	0.00000000	0.00000000	2.26994770	249.15570553	0.24915571	2.26994770
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	1970.35553877	8.14359572	24.07840272	0.00000000	0.00000000	32.22199805	666.92821077	0.66692821	32.22199805
1M-BH	188,128,880.06	521.09740630	8.14359571	24.07840252	0.00000000	0.00000000	32.22199823	666.92821076	0.66692821	32.22199823
1M-2C	26,350,482.94	2818.21490365	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	188,128,880.06	745.32968684	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	78,544,756.00	1606.48718229	2.73204337	8.07791089	0.00000000	0.00000000	10.80995414	559.22719246	0.55922719	10.80995414
1M-2H	560,768,730.00	424.86589919	2.73204524	8.07791636	0.00000000	0.00000000	10.80996160	559.22757574	0.55922758	10.80996160
1B-1	195,918,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,312,157.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	206,230,157.00	992.41149518	0.00000000	0.00000000	0.00000000	1.46899345	1.46899345	990.94250173	0.99094250	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	1970.35553877	8.14359572	24.07840272	0.00000000	0.00000000	32.22199805	666.92821077	0.66692821	32.22199805
1E-B2	26,350,482.94	1970.35553877	8.14359572	24.07840272	0.00000000	0.00000000	32.22199805	666.92821077	0.66692821	32.22199805
1E-B3	26,350,482.94	1970.35553877	8.14359572	24.07840272	0.00000000	0.00000000	32.22199805	666.92821077	0.66692821	32.22199805

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C03



Distribution Date: 27-Dec-2022
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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
1E-B4	26,350,482.94	1970.3553877	8.14359572	24.07840272	0.00000000	0.00000000	32.22199805	666.92821077	0.66692821	32.22199805
1E-C1	26,350,482.94	2818.21490365	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	26,350,482.94	2818.21490365	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	26,350,482.94	2818.21490365	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	26,350,482.94	2818.21490365	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	52,194,273.06	994.74170184	4.11132616	12.15607581	0.00000000	0.00000000	16.26740177	336.70131625	0.33670132	16.26740177
1E-D2	52,194,273.06	994.74170184	4.11132616	12.15607581	0.00000000	0.00000000	16.26740177	336.70131625	0.33670132	16.26740177
1E-D3	52,194,273.06	994.74170184	4.11132616	12.15607581	0.00000000	0.00000000	16.26740177	336.70131625	0.33670132	16.26740177
1E-D4	52,194,273.06	994.74170184	4.11132616	12.15607581	0.00000000	0.00000000	16.26740177	336.70131625	0.33670132	16.26740177
1E-D5	52,194,273.06	994.74170184	4.11132616	12.15607581	0.00000000	0.00000000	16.26740177	336.70131625	0.33670132	16.26740177
1E-F1	52,700,965.86	2394.28522212	4.07179786	12.03920136	0.00000000	0.00000000	16.11099903	833.46410570	0.83346411	16.11099903
1E-F2	52,700,965.86	2394.28522212	4.07179786	12.03920136	0.00000000	0.00000000	16.11099903	833.46410570	0.83346411	16.11099903
1E-F3	52,700,965.86	2394.28522212	4.07179786	12.03920136	0.00000000	0.00000000	16.11099903	833.46410570	0.83346411	16.11099903
1E-F4	52,700,965.86	2394.28522212	4.07179786	12.03920136	0.00000000	0.00000000	16.11099903	833.46410570	0.83346411	16.11099903
1E-F5	52,700,965.86	2394.28522212	4.07179786	12.03920136	0.00000000	0.00000000	16.11099903	833.46410570	0.83346411	16.11099903
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: 27-Dec-2022
 17-Dec-2022 12:13:10 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	9,955,497,980.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,865,616,699.39
1M-1	N/A	N/A	4.96614 %	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	7.01614 %	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	11/25/22 - 12/26/22	32	7.01614 %	51,919,820.01	114,895.97	0.00	0.00	0.00	0.00	114,895.97	0.00	17,573,880.44
1M-BH	N/A	N/A	0.00000 %	98,033,471.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	125,468,457.37
1M-2C	11/25/22 - 12/26/22	32	7.01614 %	74,261,323.74	164,336.60	0.00	0.00	0.00	0.00	164,336.60	0.00	26,350,482.94
1M-CH	N/A	N/A	0.00000 %	140,218,039.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	188,128,880.06
1M-2	11/25/22 - 12/26/22	32	7.01614 %	126,181,143.75	279,232.57	0.00	0.00	0.00	0.00	279,232.57	0.00	43,924,363.38
1M-2H	N/A	N/A	0.00000 %	238,251,510.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	313,597,337.43
1B-1	11/25/22 - 12/26/22	32	8.86614 %	195,918,000.00	1,544,032.37	0.00	0.00	0.00	0.00	1,544,032.37	0.00	195,918,000.00
1B-1H	N/A	N/A	0.00000 %	10,312,157.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,312,157.00
1B-2H	N/A	N/A	0.00000 %	204,665,178.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	204,362,227.71
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	11/25/22 - 12/26/22	32	2.30000 %	18,422,945.65	37,664.69	0.00	0.00	0.00	0.00	37,664.69	0.00	17,573,880.44
1B-I2	11/25/22 - 12/26/22	32	1.80000 %	18,422,945.65	29,476.71	0.00	0.00	0.00	0.00	29,476.71	0.00	17,573,880.44
1B-I3	11/25/22 - 12/26/22	32	1.30000 %	18,422,945.65	21,288.74	0.00	0.00	0.00	0.00	21,288.74	0.00	17,573,880.44
1B-I4	11/25/22 - 12/26/22	32	0.80000 %	18,422,945.65	13,100.76	0.00	0.00	0.00	0.00	13,100.76	0.00	17,573,880.44
1C-I1	11/25/22 - 12/26/22	32	2.30000 %	26,350,482.94	53,872.10	0.00	0.00	0.00	0.00	53,872.10	0.00	26,350,482.94
1C-I2	11/25/22 - 12/26/22	32	1.80000 %	26,350,482.94	42,160.77	0.00	0.00	0.00	0.00	42,160.77	0.00	26,350,482.94
1C-I3	11/25/22 - 12/26/22	32	1.30000 %	26,350,482.94	30,449.45	0.00	0.00	0.00	0.00	30,449.45	0.00	26,350,482.94
1C-I4	11/25/22 - 12/26/22	32	0.80000 %	26,350,482.94	18,738.12	0.00	0.00	0.00	0.00	18,738.12	0.00	26,350,482.94
1E-A1	N/A	N/A	4.71614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.21614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.71614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.21614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	11/25/22 - 12/26/22	32	4.71614 %	51,919,820.01	77,231.28	0.00	0.00	0.00	0.00	77,231.28	0.00	17,573,880.44
1E-B2	11/25/22 - 12/26/22	32	5.21614 %	51,919,820.01	85,419.26	0.00	0.00	0.00	0.00	85,419.26	0.00	17,573,880.44

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Credit-Linked Notes

Series 2017-C03



Distribution Date: 27-Dec-2022
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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
1E-B3	11/25/22 - 12/26/22	32	5.71614 %	51,919,820.01	93,607.23	0.00	0.00	0.00	0.00	93,607.23	0.00	17,573,880.44
1E-B4	11/25/22 - 12/26/22	32	6.21614 %	51,919,820.01	101,795.21	0.00	0.00	0.00	0.00	101,795.21	0.00	17,573,880.44
1E-C1	11/25/22 - 12/26/22	32	4.71614 %	74,261,323.74	110,464.50	0.00	0.00	0.00	0.00	110,464.50	0.00	26,350,482.94
1E-C2	11/25/22 - 12/26/22	32	5.21614 %	74,261,323.74	122,175.83	0.00	0.00	0.00	0.00	122,175.83	0.00	26,350,482.94
1E-C3	11/25/22 - 12/26/22	32	5.71614 %	74,261,323.74	133,887.16	0.00	0.00	0.00	0.00	133,887.16	0.00	26,350,482.94
1E-C4	11/25/22 - 12/26/22	32	6.21614 %	74,261,323.74	145,598.48	0.00	0.00	0.00	0.00	145,598.48	0.00	26,350,482.94
1E-D1	11/25/22 - 12/26/22	32	4.71614 %	51,919,820.01	77,231.28	0.00	0.00	0.00	0.00	77,231.28	0.00	17,573,880.44
1E-D2	11/25/22 - 12/26/22	32	5.21614 %	51,919,820.01	85,419.26	0.00	0.00	0.00	0.00	85,419.26	0.00	17,573,880.44
1E-D3	11/25/22 - 12/26/22	32	5.71614 %	51,919,820.01	93,607.23	0.00	0.00	0.00	0.00	93,607.23	0.00	17,573,880.44
1E-D4	11/25/22 - 12/26/22	32	6.21614 %	51,919,820.01	101,795.21	0.00	0.00	0.00	0.00	101,795.21	0.00	17,573,880.44
1E-D5	11/25/22 - 12/26/22	32	7.01614 %	51,919,820.01	114,895.97	0.00	0.00	0.00	0.00	114,895.97	0.00	17,573,880.44
1E-F1	11/25/22 - 12/26/22	32	4.71614 %	126,181,143.75	187,695.78	0.00	0.00	0.00	0.00	187,695.78	0.00	43,924,363.38
1E-F2	11/25/22 - 12/26/22	32	5.21614 %	126,181,143.75	207,595.09	0.00	0.00	0.00	0.00	207,595.09	0.00	43,924,363.38
1E-F3	11/25/22 - 12/26/22	32	5.71614 %	126,181,143.75	227,494.39	0.00	0.00	0.00	0.00	227,494.39	0.00	43,924,363.38
1E-F4	11/25/22 - 12/26/22	32	6.21614 %	126,181,143.75	247,393.69	0.00	0.00	0.00	0.00	247,393.69	0.00	43,924,363.38
1E-F5	11/25/22 - 12/26/22	32	7.01614 %	126,181,143.75	279,232.57	0.00	0.00	0.00	0.00	279,232.57	0.00	43,924,363.38
1-X1	11/25/22 - 12/26/22	32	2.30000 %	18,422,945.65	37,664.69	0.00	0.00	0.00	0.00	37,664.69	0.00	17,573,880.44
1-X2	11/25/22 - 12/26/22	32	1.80000 %	18,422,945.65	29,476.71	0.00	0.00	0.00	0.00	29,476.71	0.00	17,573,880.44
1-X3	11/25/22 - 12/26/22	32	1.30000 %	18,422,945.65	21,288.74	0.00	0.00	0.00	0.00	21,288.74	0.00	17,573,880.44
1-X4	11/25/22 - 12/26/22	32	0.80000 %	18,422,945.65	13,100.76	0.00	0.00	0.00	0.00	13,100.76	0.00	17,573,880.44
1-Y1	11/25/22 - 12/26/22	32	2.30000 %	44,773,428.58	91,536.79	0.00	0.00	0.00	0.00	91,536.79	0.00	43,924,363.36
1-Y2	11/25/22 - 12/26/22	32	1.80000 %	44,773,428.58	71,637.49	0.00	0.00	0.00	0.00	71,637.49	0.00	43,924,363.36
1-Y3	11/25/22 - 12/26/22	32	1.30000 %	44,773,428.58	51,738.18	0.00	0.00	0.00	0.00	51,738.18	0.00	43,924,363.36
1-Y4	11/25/22 - 12/26/22	32	0.80000 %	44,773,428.58	31,838.88	0.00	0.00	0.00	0.00	31,838.88	0.00	43,924,363.36
Totals					5,190,070.51	0.00	0.00	0.00	0.00	5,190,070.51	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C03



Distribution Date: 27-Dec-2022
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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	39,596,190,175.00	0.00000 %	251.42565323	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	249.15570553
1M-1	568,164,000.00	4.96614 %	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	7.01614 %	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	7.01614 %	1970.35553877	4.36029845	0.00000000	0.00000000	0.00000000	0.00000000	4.36029845	0.00000000	666.92821077
1M-BH	188,128,880.06	0.00000 %	521.09740630	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	666.92821076
1M-2C	26,350,482.94	7.01614 %	2818.21490365	6.23656881	0.00000000	0.00000000	0.00000000	0.00000000	6.23656881	0.00000000	1000.00000000
1M-CH	188,128,880.06	0.00000 %	745.32968684	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	78,544,756.00	7.01614 %	1606.48718229	3.55507591	0.00000000	0.00000000	0.00000000	0.00000000	3.55507591	0.00000000	559.22719246
1M-2H	560,768,730.00	0.00000 %	424.86589919	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	559.22757574
1B-1	195,918,000.00	8.86614 %	1000.00000000	7.88101333	0.00000000	0.00000000	0.00000000	0.00000000	7.88101333	0.00000000	1000.00000000
1B-1H	10,312,157.00	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 %	992.41149518	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.94250173
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 %	699.15020882	1.42937380	0.00000000	0.00000000	0.00000000	0.00000000	1.42937380	0.00000000	666.92821077
1B-I2	0.00	1.80000 %	699.15020882	1.11864022	0.00000000	0.00000000	0.00000000	0.00000000	1.11864022	0.00000000	666.92821077
1B-I3	0.00	1.30000 %	699.15020882	0.80790701	0.00000000	0.00000000	0.00000000	0.00000000	0.80790701	0.00000000	666.92821077
1B-I4	0.00	0.80000 %	699.15020882	0.49717343	0.00000000	0.00000000	0.00000000	0.00000000	0.49717343	0.00000000	666.92821077
1C-I1	0.00	2.30000 %	1000.00000000	2.04444450	0.00000000	0.00000000	0.00000000	0.00000000	2.04444450	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.59999990	0.00000000	0.00000000	0.00000000	0.00000000	1.59999990	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.15555567	0.00000000	0.00000000	0.00000000	0.00000000	1.15555567	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.71111107	0.00000000	0.00000000	0.00000000	0.00000000	0.71111107	0.00000000	1000.00000000
1E-A1	25,843,790.13	4.71614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	25,843,790.13	5.21614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	25,843,790.13	5.71614 %	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	6.21614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	26,350,482.94	4.71614 %	1970.35553877	2.93092465	0.00000000	0.00000000	0.00000000	0.00000000	2.93092465	0.00000000	666.92821077
1E-B2	26,350,482.94	5.21614 %	1970.35553877	3.24165823	0.00000000	0.00000000	0.00000000	0.00000000	3.24165823	0.00000000	666.92821077
1E-B3	26,350,482.94	5.71614 %	1970.35553877	3.55239144	0.00000000	0.00000000	0.00000000	0.00000000	3.55239144	0.00000000	666.92821077
1E-B4	26,350,482.94	6.21614 %	1970.35553877	3.86312502	0.00000000	0.00000000	0.00000000	0.00000000	3.86312502	0.00000000	666.92821077
1E-C1	26,350,482.94	4.71614 %	2818.21490365	4.19212431	0.00000000	0.00000000	0.00000000	0.00000000	4.19212431	0.00000000	1000.00000000
1E-C2	26,350,482.94	5.21614 %	2818.21490365	4.63656891	0.00000000	0.00000000	0.00000000	0.00000000	4.63656891	0.00000000	1000.00000000
1E-C3	26,350,482.94	5.71614 %	2818.21490365	5.08101352	0.00000000	0.00000000	0.00000000	0.00000000	5.08101352	0.00000000	1000.00000000
1E-C4	26,350,482.94	6.21614 %	2818.21490365	5.52545774	0.00000000	0.00000000	0.00000000	0.00000000	5.52545774	0.00000000	1000.00000000
1E-D1	52,194,273.06	4.71614 %	994.74170184	1.47968878	0.00000000	0.00000000	0.00000000	0.00000000	1.47968878	0.00000000	336.70131625
1E-D2	52,194,273.06	5.21614 %	994.74170184	1.63656384	0.00000000	0.00000000	0.00000000	0.00000000	1.63656384	0.00000000	336.70131625
1E-D3	52,194,273.06	5.71614 %	994.74170184	1.79343871	0.00000000	0.00000000	0.00000000	0.00000000	1.79343871	0.00000000	336.70131625
1E-D4	52,194,273.06	6.21614 %	994.74170184	1.95031378	0.00000000	0.00000000	0.00000000	0.00000000	1.95031378	0.00000000	336.70131625
1E-D5	52,194,273.06	7.01614 %	994.74170184	2.20131373	0.00000000	0.00000000	0.00000000	0.00000000	2.20131373	0.00000000	336.70131625
1E-F1	52,700,965.86	4.71614 %	2394.28522212	3.56152448	0.00000000	0.00000000	0.00000000	0.00000000	3.56152448	0.00000000	833.46410570
1E-F2	52,700,965.86	5.21614 %	2394.28522212	3.93911357	0.00000000	0.00000000	0.00000000	0.00000000	3.93911357	0.00000000	833.46410570
1E-F3	52,700,965.86	5.71614 %	2394.28522212	4.31670248	0.00000000	0.00000000	0.00000000	0.00000000	4.31670248	0.00000000	833.46410570
1E-F4	52,700,965.86	6.21614 %	2394.28522212	4.69429138	0.00000000	0.00000000	0.00000000	0.00000000	4.69429138	0.00000000	833.46410570
1E-F5	52,700,965.86	7.01614 %	2394.28522212	5.29843363	0.00000000	0.00000000	0.00000000	0.00000000	5.29843363	0.00000000	833.46410570
1-X1	0.00	2.30000 %	352.96871802	0.72162496	0.00000000	0.00000000	0.00000000	0.00000000	0.72162496	0.00000000	336.70131625
1-X2	0.00	1.80000 %	352.96871802	0.56474989	0.00000000	0.00000000	0.00000000	0.00000000	0.56474989	0.00000000	336.70131625
1-X3	0.00	1.30000 %	352.96871802	0.40787502	0.00000000	0.00000000	0.00000000	0.00000000	0.40787502	0.00000000	336.70131625
1-X4	0.00	0.80000 %	352.96871802	0.25099995	0.00000000	0.00000000	0.00000000	0.00000000	0.25099995	0.00000000	336.70131625
1-Y1	0.00	2.30000 %	849.57510454	1.73690915	0.00000000	0.00000000	0.00000000	0.00000000	1.73690915	0.00000000	833.46410532
1-Y2	0.00	1.80000 %	849.57510454	1.35932025	0.00000000	0.00000000	0.00000000	0.00000000	1.35932025	0.00000000	833.46410532
1-Y3	0.00	1.30000 %	849.57510454	0.98173115	0.00000000	0.00000000	0.00000000	0.00000000	0.98173115	0.00000000	833.46410532
1-Y4	0.00	0.80000 %	849.57510454	0.60414225	0.00000000	0.00000000	0.00000000	0.00000000	0.60414225	0.00000000	833.46410532

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,861,638.23
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	132,809.33
Gains & Subsequent Recoveries (Realized Losses)	(302,950.75)
Total Deposits	2,691,496.81
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,672,330.15
Total Withdrawals (Pool Distribution Amount)	2,691,496.81
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	97,095,185.25
Total Principal Reduction Cumulative	30,612,300,647.27
Scheduled Principal Current	24,174,049.39
Scheduled Principal Cumulative	3,315,185,484.06
Unscheduled Principal Current	72,618,185.11
Unscheduled Principal Cumulative	27,295,247,495.10
Senior Reduction Amount	89,881,280.84
Subordinate Reduction Amount	6,910,953.66
Calculated Tranche Write-down Amount	302,950.75
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	66,640.71
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	120,622.07
Informational Reporting	
At Issuance Loan Count	167115
Period Beginning Loan Count	57166
Period Reference Pool Removal Loan Count	376
Period Ending Loan Count	56790
UPB at Origination	41,831,737,000.00
UPB at Issuance	41,246,031,432.18
UPB Actual Current	10,633,730,784.91
Period PIF Loan Count Current	370
PIF Loan Count Cumulative	110110
Period PIF Loan UPB Current	64,473,730.53
PIF Loan UPB Cumulative	26,250,860,297.91
Period Partial Prepayment Amount	7,112,563.19
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	139
Repurchase Prior Credit Event UPB Curr	132,809.33
Repurchase Prior Credit Event UPB Cum	24,545,423.05
Credit Event Amount Current	1,445,032.10
Credit Event Amount Cumulative	11,885,835.33
Total Active Modified Loan Count	728
Total Active Modified Loan UPB	179,457,135.91
Libor Rate	4.016140%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.774759%
Subordinate Percentage	7.225241%
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 %	7.230000 %	7.220000 %
1M-1	0.00	0.00	2.550000 %	7.230000 %	7.220000 %
1M-1H	0.00	0.00	2.550000 %	7.230000 %	7.220000 %
1M-2A	0.00	0.00	2.040000 %	7.230000 %	7.220000 %
1M-2B	0.00	0.00	1.520000 %	5.830000 %	5.880000 %
1M-2C	0.00	0.00	1.000000 %	3.830000 %	3.860000 %
1M-2	0.00	0.00	1.000000 %	3.830000 %	3.860000 %
1M-2H	0.00	0.00	1.000000 %	3.830000 %	3.860000 %
1B-1	0.00	0.00	0.500000 %	1.910000 %	1.920000 %
1B-1H	0.00	0.00	0.500000 %	1.910000 %	1.920000 %
1B-2H	302,950.75	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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	497	92,740,598.84	0.875154 %	0.872136 %
60 Days	107	20,747,900.47	0.188413 %	0.195114 %
90 Days	67	13,282,983.86	0.117979 %	0.124914 %
120 Days	30	5,746,341.30	0.052826 %	0.054039 %
150 Days	35	7,117,123.72	0.061631 %	0.066930 %
180+ Days	245	48,233,683.03	0.431414 %	0.453591 %
Totals	981	187,868,631.22	1.727417 %	1.766724 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	277	78,364,686.02	66,640.71	0.085039

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040732403	218,352.11	202.89	0.092919
Summary	0040732508	190,563.44	39.70	0.020833
Summary	0040733632	158,130.79	197.66	0.124998
Summary	0040734292	236,211.65	147.63	0.062499
Summary	0040734803	116,879.11	2.05	0.001754
Summary	0040735210	186,070.02	271.35	0.145832
Summary	0040735547	147,040.53	183.80	0.125000
Summary	0040735611	163,388.23	289.33	0.177081
Summary	0040736101	100,881.96	178.65	0.177088
Summary	0040736938	367,365.83	191.34	0.052084
Summary	0040737390	553,827.19	321.36	0.058025
Summary	0040737643	252,646.94	342.13	0.135418
Summary	0040737690	212,328.36	287.53	0.135418
Summary	0040738095	400,662.21	459.09	0.114583
Summary	0040739010	163,516.78	170.33	0.104167
Summary	0040740027	83,730.86	148.27	0.177079
Summary	0040740320	277,090.85	230.91	0.083334
Summary	0040740552	294,008.45	214.38	0.072916
Summary	0040740867	81,771.72	25.55	0.031246
Summary	0040741332	288,741.27	270.69	0.093748
Summary	0040744275	377,249.82	510.86	0.135417
Summary	0040746111	88,772.16	83.22	0.093746
Summary	0040746644	261,539.57	272.44	0.104168
Summary	0040747824	170,041.01	265.69	0.156251
Summary	0040748366	168,562.21	105.35	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040749164	296,705.86	185.44	0.062500
Summary	0040750601	236,513.24	197.09	0.083331
Summary	0040750606	196,821.14	123.01	0.062498
Summary	0040751349	276,227.17	172.64	0.062499
Summary	0040752014	274,296.53	228.58	0.083333
Summary	0040752543	293,221.56	333.54	0.113750
Summary	0040754409	276,117.38	402.67	0.145833
Summary	0040754636	159,449.34	3.01	0.001888
Summary	0040754664	423,995.13	461.09	0.108749
Summary	0040755567	205,830.04	107.20	0.052082
Summary	0040755629	128,702.37	56.89	0.044203
Summary	0040756134	167,613.14	6.08	0.003627
Summary	0040756521	206,042.23	279.02	0.135419
Summary	0040756900	211,515.15	286.43	0.135418
Summary	0040756901	220,199.20	298.19	0.135418
Summary	0040756979	338,457.67	211.54	0.062501
Summary	0040757213	94,565.59	2.10	0.002221
Summary	0040757250	188,316.04	215.78	0.114584
Summary	0040757340	376,107.42	509.31	0.135416
Summary	0040760384	97,798.70	112.06	0.114582
Summary	0040760514	92,509.07	55.64	0.060145
Summary	0040760940	110,552.22	57.58	0.052084
Summary	0040761614	214,345.10	200.95	0.093751
Summary	0040761632	221,118.57	122.72	0.055500
Summary	0040761707	209,263.93	130.79	0.062500
Summary	0040762682	115,034.40	131.81	0.114583
Summary	0040762819	338,615.85	317.45	0.093749
Summary	0040763298	119,486.37	124.46	0.104163
Summary	0040763299	449,252.99	769.32	0.171244
Summary	0040763705	98,204.53	52.34	0.053297
Summary	0040764912	225,905.52	94.13	0.041668
Summary	0040764992	451,451.60	329.18	0.072916
Summary	0040765180	271,013.52	254.08	0.093752
Summary	0040766337	368,105.55	324.79	0.088233

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040766358	41,656.32	60.75	0.145836
Summary	0040767774	114,909.16	179.55	0.156254
Summary	0040768468	367,282.67	459.10	0.124999
Summary	0040768875	293,440.52	336.23	0.114582
Summary	0040769644	611,742.92	700.96	0.114584
Summary	0040769658	305,761.23	445.90	0.145833
Summary	0040769684	244,727.36	382.39	0.156251
Summary	0040769774	440,359.95	458.71	0.104167
Summary	0040769973	638,727.69	731.88	0.114584
Summary	0040769996	536,099.63	670.12	0.124999
Summary	0040770016	300,678.68	375.85	0.125001
Summary	0040770305	142,438.37	178.05	0.125001
Summary	0040771196	98,915.62	61.82	0.062498
Summary	0040771571	606,871.03	758.59	0.125000
Summary	0040773358	491,745.08	533.29	0.108448
Summary	0040774965	254,295.02	158.93	0.062498
Summary	0040775445	127,568.98	172.75	0.135417
Summary	0040775965	568,954.54	474.13	0.083334
Summary	0040776138	398,507.80	290.58	0.072917
Summary	0040776470	419,543.70	218.51	0.052083
Summary	0040776545	420,171.18	262.61	0.062501
Summary	0040776623	292,009.57	115.59	0.039584
Summary	0040776943	216,631.38	248.22	0.114582
Summary	0040777069	168,007.19	192.51	0.114584
Summary	0040777222	358,686.66	149.45	0.041666
Summary	0040778025	124,414.88	129.60	0.104168
Summary	0040778266	164,539.89	150.94	0.091735
Summary	0040779000	669,677.69	837.10	0.125000
Summary	0040779105	186,935.04	155.78	0.083334
Summary	0040779696	79,481.61	107.63	0.135415
Summary	0040779757	340,288.46	425.36	0.125000
Summary	0040779877	353,286.91	77.92	0.022056
Summary	0040780237	334,741.10	136.69	0.040835
Summary	0040781113	80,923.69	101.15	0.124994

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040782378	351,234.02	27.41	0.007804
Summary	0040782937	313,041.61	326.09	0.104168
Summary	0040783249	238,752.04	174.09	0.072917
Summary	0040783466	409,365.10	380.37	0.092917
Summary	0040783577	94,934.72	79.11	0.083331
Summary	0040784472	313,744.06	389.57	0.124168
Summary	0040784713	69,964.08	2.74	0.003916
Summary	0040784846	454,606.11	568.26	0.125001
Summary	0040784891	212,367.61	168.12	0.079165
Summary	0040784933	189,149.56	197.03	0.104166
Summary	0040784966	165,548.26	206.94	0.125003
Summary	0040785053	595,122.38	743.90	0.125000
Summary	0040785265	242,178.85	225.02	0.092915
Summary	0040785439	415,805.42	216.57	0.052084
Summary	0040785739	269,910.54	168.69	0.062498
Summary	0040785770	65,365.74	34.04	0.052076
Summary	0040786467	299,663.42	15.28	0.005099
Summary	0040786932	171,798.50	143.17	0.083336
Summary	0040787486	467,318.95	421.50	0.090195
Summary	0040787546	306,000.06	478.13	0.156252
Summary	0040787572	330,478.13	516.37	0.156249
Summary	0040788372	353,685.09	221.05	0.062499
Summary	0040788623	383,296.81	439.19	0.114582
Summary	0040789941	454,088.73	24.39	0.005371
Summary	0040790048	546,590.18	341.62	0.062500
Summary	0040790328	330,927.33	158.57	0.047917
Summary	0040790653	103,578.22	161.84	0.156249
Summary	0040790797	208,714.31	50.13	0.024018
Summary	0040792291	92,374.41	76.98	0.083335
Summary	0040792341	96,777.59	30.24	0.031247
Summary	0040792571	243,329.20	354.86	0.145835
Summary	0040793399	347,708.16	325.98	0.093751
Summary	0040793459	408,690.34	212.86	0.052083
Summary	0040794403	205,697.87	192.84	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040794854	442,805.06	599.12	0.135301
Summary	0040796101	354,247.22	184.50	0.052082
Summary	0040796551	238,063.01	198.39	0.083335
Summary	0040797101	438,353.77	410.96	0.093751
Summary	0040798059	125,184.24	143.44	0.114583
Summary	0040799418	405,449.03	253.41	0.062501
Summary	0040799584	411,229.30	385.53	0.093751
Summary	0040799671	356,667.95	260.07	0.072917
Summary	0040799678	368,031.29	153.35	0.041668
Summary	0040800551	191,002.12	99.48	0.052083
Summary	0040801322	139,018.07	66.37	0.047742
Summary	0040801681	289,654.26	331.90	0.114585
Summary	0040802178	183,249.89	152.71	0.083334
Summary	0040802712	137,678.47	117.44	0.085300
Summary	0040803475	356,845.08	185.86	0.052084
Summary	0040805346	209,588.07	109.16	0.052083
Summary	0040806006	88,466.98	101.37	0.114585
Summary	0040806066	185,483.36	81.91	0.044160
Summary	0040806082	433,061.26	270.66	0.062499
Summary	0040806126	263,406.08	43.35	0.016457
Summary	0040807933	153,300.65	159.69	0.104168
Summary	0040808362	489,127.02	815.21	0.166666
Summary	0040809182	380,906.89	169.34	0.044457
Summary	0040809233	413,328.73	258.33	0.062500
Summary	0040809781	360,183.73	150.08	0.041668
Summary	0040810083	167,712.63	227.11	0.135416
Summary	0040811853	323,458.10	562.01	0.173750
Summary	0040812178	277,145.31	288.69	0.104166
Summary	0040812811	99,051.69	82.54	0.083330
Summary	0040812842	462,707.56	101.55	0.021947
Summary	0040812859	532,250.27	332.66	0.062501
Summary	0040813894	154,714.80	177.28	0.114585
Summary	0040814882	329,903.36	206.19	0.062500
Summary	0040815024	104,467.14	130.58	0.124996

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040815612	501,505.00	365.68	0.072917
Summary	0040815617	208,665.57	48.33	0.023161
Summary	0040815942	171,721.39	53.66	0.031248
Summary	0040817113	583,213.08	738.62	0.126647
Summary	0040817382	225,442.50	258.32	0.114584
Summary	0040820704	194,344.73	101.22	0.052083
Summary	0040824220	511,069.66	425.89	0.083333
Summary	0040824629	104,576.62	54.47	0.052086
Summary	0040825589	121,726.06	50.72	0.041667
Summary	0040828544	279,982.70	379.14	0.135416
Summary	0040832044	222,450.47	231.72	0.104167
Summary	0040835106	220,815.99	161.01	0.072916
Summary	0040835550	96,786.37	141.15	0.145837
Summary	0040835639	319,075.85	299.13	0.093749
Summary	0040835954	700,890.93	1,362.06	0.194333
Summary	0040838257	225,686.27	305.62	0.135418
Summary	0040838267	356,883.95	371.75	0.104166
Summary	0040838298	339,675.59	176.91	0.052082
Summary	0040838852	212,692.52	265.87	0.125002
Summary	0040841966	466,382.15	291.49	0.062500
Summary	0040844032	370,990.58	231.87	0.062500
Summary	0040844640	412,617.31	300.87	0.072917
Summary	0040844664	380,762.51	396.63	0.104167
Summary	0040845365	217,839.56	136.15	0.062500
Summary	0040845755	365,869.80	228.67	0.062500
Summary	0040845967	455,705.12	332.28	0.072916
Summary	0040847819	328,892.09	411.12	0.125001
Summary	0040848139	336,050.99	360.16	0.107174
Summary	0040848164	133,993.41	97.70	0.072914
Summary	0040848186	87,760.98	9.14	0.010415
Summary	0040850616	159,537.48	215.35	0.134984
Summary	0040851761	415,890.50	43.32	0.010416
Summary	0040851885	210,256.77	40.94	0.019471
Summary	0040851967	365,149.35	38.04	0.010418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040852031	399,726.44	124.91	0.031249
Summary	0040852477	92,924.33	58.08	0.062502
Summary	0040853005	252,635.26	105.26	0.041665
Summary	0040853744	174,520.30	181.79	0.104166
Summary	0040853801	233,068.76	110.38	0.047359
Summary	0040853909	344,659.57	359.02	0.104167
Summary	0040854306	586,350.00	948.88	0.161828
Summary	0040855687	93,741.07	117.18	0.125004
Summary	0040855690	166,071.04	51.90	0.031252
Summary	0040857655	386,478.69	281.81	0.072917
Summary	0040857924	97,795.69	152.81	0.156254
Summary	0040859166	620,300.29	387.69	0.062500
Summary	0040861282	218,063.35	159.00	0.072915
Summary	0040861799	427,101.02	266.94	0.062500
Summary	0040862811	171,343.77	232.03	0.135418
Summary	0040863344	222,326.97	21.31	0.009585
Summary	0040863347	250,419.08	260.85	0.104165
Summary	0040864323	598,772.60	436.61	0.072917
Summary	0040864346	468,158.77	97.53	0.020833
Summary	0040864418	214,217.04	245.46	0.114585
Summary	0040866101	79,349.08	8.86	0.011166
Summary	0040866691	303,560.05	126.48	0.041666
Summary	0040867816	120,394.09	100.33	0.083335
Summary	0040869174	322,625.36	470.50	0.145835
Summary	0040875968	159,665.18	148.36	0.092919
Summary	0040876336	364,728.50	338.89	0.092916
Summary	0040876622	471,235.93	539.96	0.114584
Summary	0040876849	267,735.14	278.89	0.104166
Summary	0040876966	274,551.60	171.59	0.062498
Summary	0040878056	161,189.39	201.49	0.125002
Summary	0040878247	188,186.58	78.41	0.041666
Summary	0040879225	239,056.27	199.21	0.083332
Summary	0040879777	418,825.06	349.02	0.083333
Summary	0040880028	719,585.18	449.74	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040880403	527,633.45	494.66	0.093751
Summary	0040881728	131,683.41	41.15	0.031249
Summary	0040882365	275,939.45	258.69	0.093749
Summary	0040882513	234,481.39	390.80	0.166666
Summary	0040882586	270,350.10	140.81	0.052084
Summary	0040886359	217,836.05	158.84	0.072917
Summary	0040887515	250,941.25	156.84	0.062501
Summary	0040887713	260,389.81	108.50	0.041668
Summary	0040889825	284,161.84	99.17	0.034899
Summary	0040889934	215,890.72	112.44	0.052082
Summary	0040889937	157,040.37	29.19	0.018588
Summary	0040890520	288,248.10	180.16	0.062502
Summary	0040891565	99,103.00	123.88	0.125001
Summary	0040892087	287,473.54	329.40	0.114584
Summary	0040901504	516,468.29	322.79	0.062499
Summary	0040903935	570,710.13	535.04	0.093750
Summary	0040906457	430,402.70	358.67	0.083334
Summary	0040906930	317,084.86	132.12	0.041667
Summary	0040907366	335,809.01	314.82	0.093750
Summary	0040907825	127,978.85	173.30	0.135413
Summary	0040908678	264,368.10	82.62	0.031252
Summary	0040909047	142,647.78	178.31	0.125000
Summary	0040909191	295,193.50	153.75	0.052084
Summary	0040909459	242,870.87	177.09	0.072915
Summary	0040909577	388,434.91	202.31	0.052083
Summary	0040910149	263,310.88	219.43	0.083335
Summary	0040910526	502,313.01	418.59	0.083333
Summary	0040911322	202,467.93	147.63	0.072915
Summary	0040912407	374,081.07	272.77	0.072917
Summary	0040912454	145,196.62	90.75	0.062501
Summary	0040914342	612,148.61	573.89	0.093750
Summary	0040914721	120,803.06	62.92	0.052085
Summary	0040915000	301,814.48	345.83	0.114584
Summary	0040916298	196,390.71	184.12	0.093752

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040917554	299,302.13	317.88	0.106207
Summary	0040917556	323,622.07	101.13	0.031249
Summary	0040920961	347,046.09	180.75	0.052082
Summary	0040921151	187,274.95	253.60	0.135416
Summary	0040921542	447,058.35	609.79	0.136401
Summary	0040923016	346,304.45	180.37	0.052084
Summary	0040923664	185,027.31	96.37	0.052084
Summary	0040929047	285,581.63	89.24	0.031249
Summary	0040929246	409,785.66	170.74	0.041666
Summary	0040929946	383,433.40	239.65	0.062501
Summary	0040930068	196,989.46	102.60	0.052084
Summary	0040930811	116,397.07	121.25	0.104169
Summary	0040935755	351,706.84	183.18	0.052083
Summary	0040936608	294,924.96	245.77	0.083333

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	1,445,032.10	285,730.24	19.773

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0040739094	368,150.14	59,840.07	16.254
0040756583	214,394.17	44,618.43	20.811
0040765888	93,508.87	20,199.62	21.602
0040766001	457,677.28	111,302.88	24.319
0040922847	311,301.64	49,769.24	15.987

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	78,338.00	17,220.51	21,616.15	27.593

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0040886509	78,338.00	17,220.51	21,616.15	27.593

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
76	11,885,835.33	1,867,930.63	15.716

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0040732588	141,072.73	(3,433.68)	(2.434)
0040733983	77,802.50	17,918.12	23.030
0040737629	153,099.63	38,891.15	25.403
0040739094	368,150.14	59,840.07	16.254
0040740039	79,083.68	2,882.38	3.645
0040741534	339,910.41	(10,776.69)	(3.170)
0040743398	115,618.73	12,152.71	10.511
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	44,618.43	20.811
0040757412	248,135.13	95,497.34	38.486
0040760480	52,779.27	1,712.29	3.244
0040765888	93,508.87	20,199.62	21.602
0040766001	457,677.28	111,302.88	24.319
0040766399	66,428.30	29,974.83	45.124
0040770179	114,195.31	19,746.38	17.292
0040771334	308,430.84	122,771.15	39.805
0040777204	160,639.11	36,387.97	22.652
0040779277	64,969.93	(760.07)	(1.170)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0040780996	121,088.13	(9,628.77)	(7.952)
0040782375	393,545.83	14,630.56	3.718
0040787499	206,827.05	3,227.38	1.560
0040788226	181,273.60	4,824.61	2.662
0040790179	255,238.97	6,864.65	2.689
0040791222	162,626.31	59,975.02	36.879
0040792302	94,225.87	2,606.79	2.767
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
0040809621	342,573.40	38,874.05	11.348
0040819933	42,962.44	48,025.28	111.784
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
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
0040859681	85,505.84	19,693.96	23.032
0040860913	372,316.23	10,480.81	2.815
0040863693	123,525.97	(425.43)	(0.344)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0040869251	84,867.58	6,716.90	7.915
0040870955	61,463.64	86.24	0.140
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
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	49,769.24	15.987
0040924338	54,736.13	7,419.79	13.556
0040927500	331,422.94	7,867.48	2.374
0040929389	159,931.08	137,284.85	85.840
0040935236	209,418.59	4,747.98	2.267
0040937811	196,512.99	(82,326.36)	(41.894)

Connecticut Avenue Securities

Credit-Linked Notes

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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	6	1,523,370.10	302,950.75	0.003 %	0	0.00	0.00	0.000 %	6	1,523,370.10	302,950.75	0.003 %

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	0040739094	361,000.00	3.875 %	CA	70.00	360	368,150.14	11/30/2022	59,840.07	59,840.07
Summary	0040756583	225,000.00	4.750 %	NY	80.00	360	214,394.17	11/30/2022	44,618.43	44,618.43
Summary	0040765888	100,000.00	4.500 %	IN	80.00	360	93,508.87	11/30/2022	20,199.62	20,199.62
Summary	0040766001	414,000.00	2.875 %	GA	80.00	360	457,677.28	11/30/2022	111,302.88	111,302.88
Summary	0040886509	82,000.00	3.875 %	PA	65.00	360	78,338.00	09/30/2022	17,220.51	21,616.15
Summary	0040922847	330,000.00	3.250 %	CA	75.00	360	311,301.64	11/30/2022	49,769.24	49,769.24

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 2017-C03

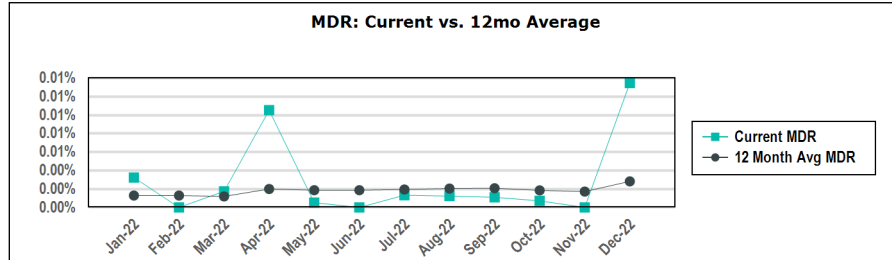
Distribution Date: 27-Dec-2022
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Realized Loss Report - Collateral

Summary

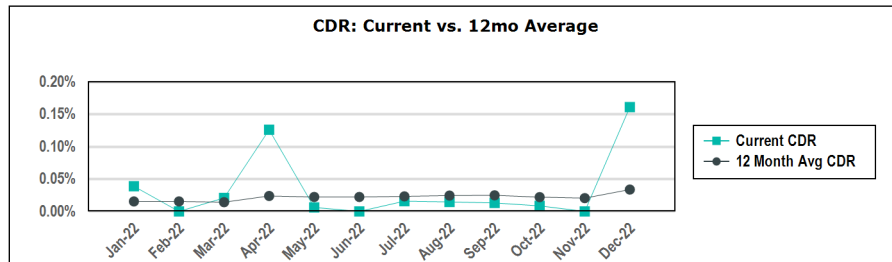
MDR

Current Month 0.013 %
 3 Month Average 0.005 %
 12 Month Average 0.003 %



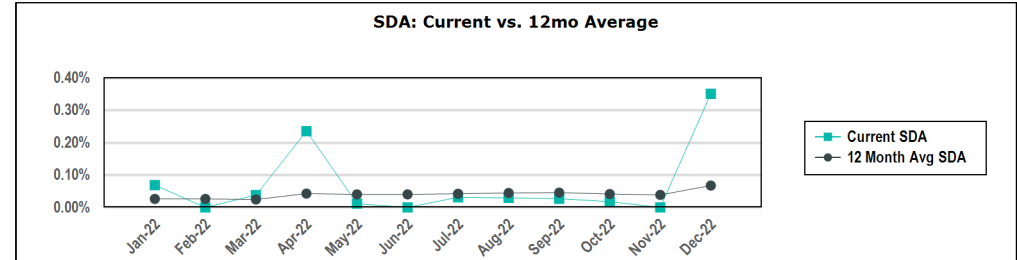
CDR

Current Month 0.161 %
 3 Month Average 0.057 %
 12 Month Average 0.034 %



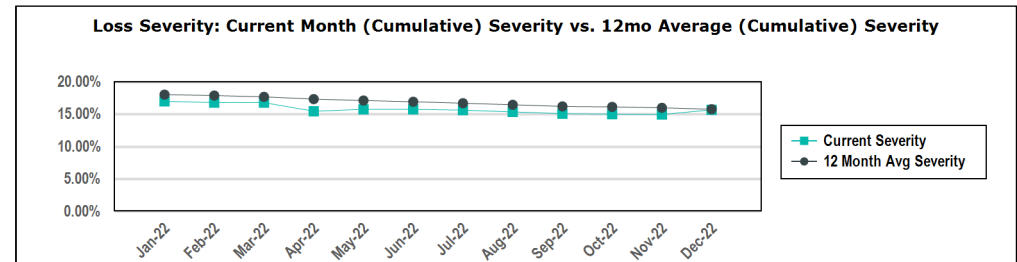
SDA

Current Month 0.352 %
 3 Month Average 0.123 %
 12 Month Average 0.068 %



Loss Severity

Current Month (Cumulative) 15.716 %
 3 Month Average (Cumulative) 15.252 %
 12 Month Average (Cumulative) 15.812 %



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	0.681 %
3 Month Average	0.755 %
12 Month Average	1.458 %

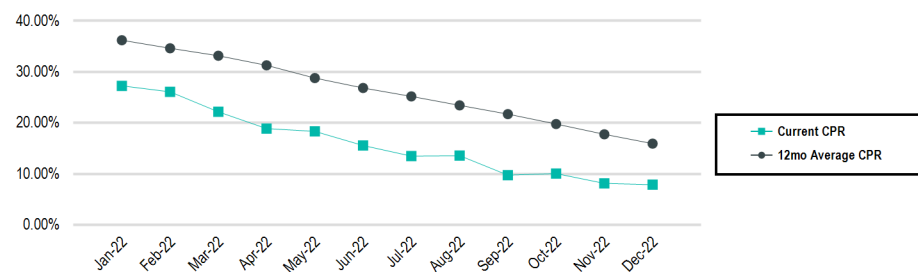
CPR

Current Month	7.874 %
3 Month Average	8.684 %
12 Month Average	15.929 %

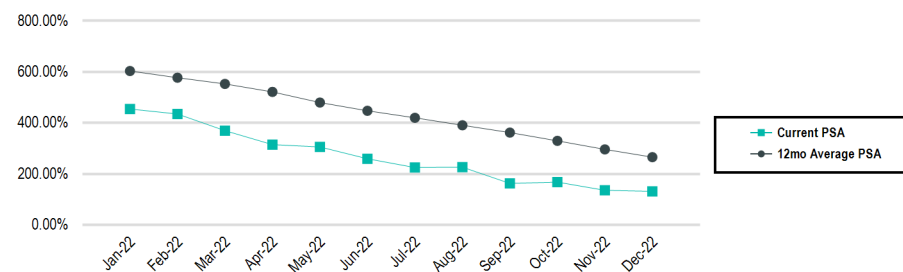
PSA

Current Month	131.228 %
3 Month Average	144.741 %
12 Month Average	265.478 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0040742721	132,809.33	0.00	0.000 %	132,809.33
Total	132,809.33	0.00		

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C03



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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>

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 9062 Old Annapolis Road
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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C03



Distribution Date: 27-Dec-2022
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Supplemental Reporting

Exchange History

Effective Exchange Date: December 8, 2022

Incoming Certificate(s):

Class	Prior Value	Issued Value
1E-D1	21,264,523.00	0.00
1-X1	21,264,523.00	0.00
1E-D2	40,890,547.00	35,122,849.00
1-X2	40,890,547.00	35,122,849.00
1M-2C	38,934,321.00	25,286,999.00

Outgoing Certificate(s):

Class	Prior Value	Issued Value
1M-2	105,301,703.00	145,981,246.00

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