

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: 26-Aug-2024
 05-Aug-2024 2:34:36 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		07/31/2024	0.00000 %	8,590,555,649.81	0.00	70,084,203.95	0.00	8,520,471,445.86	70,084,203.95	0.00
1M-1	30711XJS4	08/23/2024	6.41162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XJT2	08/23/2024	8.46162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XJU9	08/23/2024	8.46162 %	5,444,792.28	40,952.68	667,796.18	0.00	4,776,996.10	708,748.86	0.00
1M-BH		07/31/2024	0.00000 %	38,873,013.27	0.00	4,767,720.85	0.00	34,105,292.42	4,767,720.85	0.00
1M-2C	30711XJV7	08/23/2024	8.46162 %	26,350,482.94	198,193.58	0.00	0.00	26,350,482.94	198,193.58	0.00
1M-CH		07/31/2024	0.00000 %	188,128,880.06	0.00	0.00	0.00	188,128,880.06	0.00	0.00
1M-2	30711XJX3	08/23/2024	8.46162 %	31,795,275.22	239,146.25	667,796.18	0.00	31,127,479.04	906,942.43	0.00
1M-2H		07/31/2024	0.00000 %	227,001,893.33	0.00	4,767,720.85	0.00	222,234,172.47	4,767,720.85	0.00
1B-1	30711XJW5	08/23/2024	10.31162 %	26,045,000.00	238,725.46	0.00	0.00	26,045,000.00	238,725.46	0.00
1B-1H		07/31/2024	0.00000 %	180,185,157.00	0.00	0.00	0.00	180,185,157.00	0.00	0.00
1B-2H		07/31/2024	0.00000 %	202,455,185.33	0.00	0.00	52,732.38	202,402,452.95	0.00	3,827,704.05
1A-I1	30711XJZ8	08/23/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XKB9	08/23/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XKD5	08/23/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XKF0	08/23/2024	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XKH6	08/23/2024	2.30000 %	0.00	11,131.58	0.00	0.00	0.00	11,131.58	0.00
1B-I2	30711XKK9	08/23/2024	1.80000 %	0.00	8,711.67	0.00	0.00	0.00	8,711.67	0.00
1B-I3	30711XKM5	08/23/2024	1.30000 %	0.00	6,291.76	0.00	0.00	0.00	6,291.76	0.00
1B-I4	30711XKP8	08/23/2024	0.80000 %	0.00	3,871.85	0.00	0.00	0.00	3,871.85	0.00
1C-I1	30711XKR4	08/23/2024	2.30000 %	0.00	53,872.10	0.00	0.00	0.00	53,872.10	0.00
1C-I2	30711XKT0	08/23/2024	1.80000 %	0.00	42,160.77	0.00	0.00	0.00	42,160.77	0.00
1C-I3	30711XKV5	08/23/2024	1.30000 %	0.00	30,449.45	0.00	0.00	0.00	30,449.45	0.00
1C-I4	30711XKX1	08/23/2024	0.80000 %	0.00	18,738.12	0.00	0.00	0.00	18,738.12	0.00
1E-A1	30711XJY1	08/23/2024	6.16162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XKA1	08/23/2024	6.66162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XKC7	08/23/2024	7.16162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XKE3	08/23/2024	7.66162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XKG8	08/23/2024	6.16162 %	5,444,792.28	29,821.10	667,796.18	0.00	4,776,996.10	697,617.28	0.00

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Series 2017-C03



Distribution Date: 26-Aug-2024
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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	08/23/2024	6.66162 %	5,444,792.28	32,241.01	667,796.18	0.00	4,776,996.10	700,037.19	0.00
1E-B3	30711XKL7	08/23/2024	7.16162 %	5,444,792.28	34,660.92	667,796.18	0.00	4,776,996.10	702,457.10	0.00
1E-B4	30711XKN3	08/23/2024	7.66162 %	5,444,792.28	37,080.83	667,796.18	0.00	4,776,996.10	704,877.01	0.00
1E-C1	30711XKQ6	08/23/2024	6.16162 %	26,350,482.94	144,321.48	0.00	0.00	26,350,482.94	144,321.48	0.00
1E-C2	30711XKS2	08/23/2024	6.66162 %	26,350,482.94	156,032.80	0.00	0.00	26,350,482.94	156,032.80	0.00
1E-C3	30711XKU7	08/23/2024	7.16162 %	26,350,482.94	167,744.13	0.00	0.00	26,350,482.94	167,744.13	0.00
1E-C4	30711XKW3	08/23/2024	7.66162 %	26,350,482.94	179,455.46	0.00	0.00	26,350,482.94	179,455.46	0.00
1E-D1	30711XKY9	08/23/2024	6.16162 %	5,444,792.28	29,821.10	667,796.18	0.00	4,776,996.10	697,617.28	0.00
1E-D2	30711XKZ6	08/23/2024	6.66162 %	5,444,792.28	32,241.01	667,796.18	0.00	4,776,996.10	700,037.19	0.00
1E-D3	30711XLA0	08/23/2024	7.16162 %	5,444,792.28	34,660.92	667,796.18	0.00	4,776,996.10	702,457.10	0.00
1E-D4	30711XLB8	08/23/2024	7.66162 %	5,444,792.28	37,080.83	667,796.18	0.00	4,776,996.10	704,877.01	0.00
1E-D5	30711XLC6	08/23/2024	8.46162 %	5,444,792.28	40,952.68	667,796.18	0.00	4,776,996.10	708,748.86	0.00
1E-F1	30711XLD4	08/23/2024	6.16162 %	31,795,275.22	174,142.58	667,796.18	0.00	31,127,479.04	841,938.76	0.00
1E-F2	30711XLE2	08/23/2024	6.66162 %	31,795,275.22	188,273.81	667,796.18	0.00	31,127,479.04	856,069.99	0.00
1E-F3	30711XLF9	08/23/2024	7.16162 %	31,795,275.22	202,405.05	667,796.18	0.00	31,127,479.04	870,201.23	0.00
1E-F4	30711XLG7	08/23/2024	7.66162 %	31,795,275.22	216,536.28	667,796.18	0.00	31,127,479.04	884,332.46	0.00
1E-F5	30711XLH5	08/23/2024	8.46162 %	31,795,275.22	239,146.25	667,796.18	0.00	31,127,479.04	906,942.43	0.00
1-X1	30711XLJ1	08/23/2024	2.30000 %	0.00	11,131.58	0.00	0.00	0.00	11,131.58	0.00
1-X2	30711XLK8	08/23/2024	1.80000 %	0.00	8,711.67	0.00	0.00	0.00	8,711.67	0.00
1-X3	30711XLL6	08/23/2024	1.30000 %	0.00	6,291.76	0.00	0.00	0.00	6,291.76	0.00
1-X4	30711XLM4	08/23/2024	0.80000 %	0.00	3,871.85	0.00	0.00	0.00	3,871.85	0.00
1-Y1	30711XLN2	08/23/2024	2.30000 %	0.00	65,003.67	0.00	0.00	0.00	65,003.67	0.00
1-Y2	30711XLP7	08/23/2024	1.80000 %	0.00	50,872.44	0.00	0.00	0.00	50,872.44	0.00
1-Y3	30711XLQ5	08/23/2024	1.30000 %	0.00	36,741.21	0.00	0.00	0.00	36,741.21	0.00
1-Y4	30711XLR3	08/23/2024	0.80000 %	0.00	22,609.97	0.00	0.00	0.00	22,609.97	0.00
Totals				9,830,216,767.62	3,074,097.66	90,304,384.53	52,732.38	9,739,859,650.70	93,378,482.19	3,827,704.05

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: 26-Aug-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	8,590,555,649.81	21,225,028.31	48,859,175.64	0.00	0.00	70,084,203.95	8,520,471,445.86	0.21518412	70,084,203.95
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	5,444,792.28	202,614.25	465,181.93	0.00	0.00	667,796.18	4,776,996.10	0.18128685	667,796.18
1M-BH	188,128,880.06	38,873,013.27	1,446,561.40	3,321,159.45	0.00	0.00	4,767,720.85	34,105,292.42	0.18128685	4,767,720.85
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	31,795,275.22	202,614.25	465,181.93	0.00	0.00	667,796.18	31,127,479.04	0.39630245	667,796.18
1M-2H	560,768,730.00	227,001,893.33	1,446,561.40	3,321,159.45	0.00	0.00	4,767,720.85	222,234,172.47	0.39630272	4,767,720.85
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	202,455,185.33	0.00	0.00	0.00	52,732.38	52,732.38	202,402,452.95	0.98143965	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	5,444,792.28	202,614.25	465,181.93	0.00	0.00	667,796.18	4,776,996.10	0.18128685	667,796.18
1E-B2	26,350,482.94	5,444,792.28	202,614.25	465,181.93	0.00	0.00	667,796.18	4,776,996.10	0.18128685	667,796.18
1E-B3	26,350,482.94	5,444,792.28	202,614.25	465,181.93	0.00	0.00	667,796.18	4,776,996.10	0.18128685	667,796.18

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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	5,444,792.28	202,614.25	465,181.93	0.00	0.00	667,796.18	4,776,996.10	0.18128685	667,796.18
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	5,444,792.28	202,614.25	465,181.93	0.00	0.00	667,796.18	4,776,996.10	0.09152338	667,796.18
1E-D2	52,194,273.06	5,444,792.28	202,614.25	465,181.93	0.00	0.00	667,796.18	4,776,996.10	0.09152338	667,796.18
1E-D3	52,194,273.06	5,444,792.28	202,614.25	465,181.93	0.00	0.00	667,796.18	4,776,996.10	0.09152338	667,796.18
1E-D4	52,194,273.06	5,444,792.28	202,614.25	465,181.93	0.00	0.00	667,796.18	4,776,996.10	0.09152338	667,796.18
1E-D5	52,194,273.06	5,444,792.28	202,614.25	465,181.93	0.00	0.00	667,796.18	4,776,996.10	0.09152338	667,796.18
1E-F1	52,700,965.86	31,795,275.22	202,614.25	465,181.93	0.00	0.00	667,796.18	31,127,479.04	0.59064343	667,796.18
1E-F2	52,700,965.86	31,795,275.22	202,614.25	465,181.93	0.00	0.00	667,796.18	31,127,479.04	0.59064343	667,796.18
1E-F3	52,700,965.86	31,795,275.22	202,614.25	465,181.93	0.00	0.00	667,796.18	31,127,479.04	0.59064343	667,796.18
1E-F4	52,700,965.86	31,795,275.22	202,614.25	465,181.93	0.00	0.00	667,796.18	31,127,479.04	0.59064343	667,796.18
1E-F5	52,700,965.86	31,795,275.22	202,614.25	465,181.93	0.00	0.00	667,796.18	31,127,479.04	0.59064343	667,796.18
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	9,830,216,767.62	27,359,979.11	62,944,405.42	0.00	52,732.38	90,357,116.91	9,739,859,650.70	0.22797162	90,304,384.53

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	216.95409614	0.53603713	1.23393628	0.00000000	0.00000000	1.76997342	215.18412272	0.21518412	1.76997342
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	206.62969602	7.68920442	17.65363963	0.00000000	0.00000000	25.34284406	181.28685197	0.18128685	25.34284406
1M-BH	188,128,880.06	206.62969586	7.68920433	17.65363962	0.00000000	0.00000000	25.34284395	181.28685191	0.18128685	25.34284395
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	404.80455780	2.57960251	5.92250780	0.00000000	0.00000000	8.50211031	396.30244749	0.39630245	8.50211031
1M-2H	560,768,730.00	404.80483519	2.57960425	5.92251185	0.00000000	0.00000000	8.50211610	396.30271907	0.39630272	8.50211610
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	981.69534599	0.00000000	0.00000000	0.00000000	0.25569675	0.25569675	981.43964925	0.98143965	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	206.62969602	7.68920442	17.65363963	0.00000000	0.00000000	25.34284406	181.28685197	0.18128685	25.34284406
1E-B2	26,350,482.94	206.62969602	7.68920442	17.65363963	0.00000000	0.00000000	25.34284406	181.28685197	0.18128685	25.34284406
1E-B3	26,350,482.94	206.62969602	7.68920442	17.65363963	0.00000000	0.00000000	25.34284406	181.28685197	0.18128685	25.34284406

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 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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Credit-Linked Notes

Series 2017-C03



Distribution Date: 26-Aug-2024
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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	206.62969602	7.68920442	17.65363963	0.00000000	0.00000000	25.34284406	181.28685197	0.18128685	25.34284406
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	104.31781038	3.88192493	8.91250903	0.00000000	0.00000000	12.79443396	91.52337642	0.09152338	12.79443396
1E-D2	52,194,273.06	104.31781038	3.88192493	8.91250903	0.00000000	0.00000000	12.79443396	91.52337642	0.09152338	12.79443396
1E-D3	52,194,273.06	104.31781038	3.88192493	8.91250903	0.00000000	0.00000000	12.79443396	91.52337642	0.09152338	12.79443396
1E-D4	52,194,273.06	104.31781038	3.88192493	8.91250903	0.00000000	0.00000000	12.79443396	91.52337642	0.09152338	12.79443396
1E-D5	52,194,273.06	104.31781038	3.88192493	8.91250903	0.00000000	0.00000000	12.79443396	91.52337642	0.09152338	12.79443396
1E-F1	52,700,965.86	603.31484824	3.84460221	8.82681982	0.00000000	0.00000000	12.67142203	590.64342621	0.59064343	12.67142203
1E-F2	52,700,965.86	603.31484824	3.84460221	8.82681982	0.00000000	0.00000000	12.67142203	590.64342621	0.59064343	12.67142203
1E-F3	52,700,965.86	603.31484824	3.84460221	8.82681982	0.00000000	0.00000000	12.67142203	590.64342621	0.59064343	12.67142203
1E-F4	52,700,965.86	603.31484824	3.84460221	8.82681982	0.00000000	0.00000000	12.67142203	590.64342621	0.59064343	12.67142203
1E-F5	52,700,965.86	603.31484824	3.84460221	8.82681982	0.00000000	0.00000000	12.67142203	590.64342621	0.59064343	12.67142203
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.

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C03



Distribution Date: 26-Aug-2024
05-Aug-2024 2:34:36 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 %	8,590,555,649.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,520,471,445.86
1M-1	N/A	N/A	6.41162 %	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	8.46162 %	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	07/25/24 - 08/25/24	32	8.46162 %	5,444,792.28	40,952.68	0.00	0.00	0.00	0.00	40,952.68	0.00	4,776,996.10
1M-BH	N/A	N/A	0.00000 %	38,873,013.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	34,105,292.42
1M-2C	07/25/24 - 08/25/24	32	8.46162 %	26,350,482.94	198,193.58	0.00	0.00	0.00	0.00	198,193.58	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	07/25/24 - 08/25/24	32	8.46162 %	31,795,275.22	239,146.25	0.00	0.00	0.00	0.00	239,146.25	0.00	31,127,479.04
1M-2H	N/A	N/A	0.00000 %	227,001,893.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	222,234,172.47
1B-1	07/25/24 - 08/25/24	32	10.31162 %	26,045,000.00	238,725.46	0.00	0.00	0.00	0.00	238,725.46	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 %	202,455,185.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	202,402,452.95
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	07/25/24 - 08/25/24	32	2.30000 %	5,444,792.28	11,131.58	0.00	0.00	0.00	0.00	11,131.58	0.00	4,776,996.10
1B-I2	07/25/24 - 08/25/24	32	1.80000 %	5,444,792.28	8,711.67	0.00	0.00	0.00	0.00	8,711.67	0.00	4,776,996.10
1B-I3	07/25/24 - 08/25/24	32	1.30000 %	5,444,792.28	6,291.76	0.00	0.00	0.00	0.00	6,291.76	0.00	4,776,996.10
1B-I4	07/25/24 - 08/25/24	32	0.80000 %	5,444,792.28	3,871.85	0.00	0.00	0.00	0.00	3,871.85	0.00	4,776,996.10
1C-I1	07/25/24 - 08/25/24	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	07/25/24 - 08/25/24	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	07/25/24 - 08/25/24	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	07/25/24 - 08/25/24	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	6.16162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.66162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.16162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.66162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	07/25/24 - 08/25/24	32	6.16162 %	5,444,792.28	29,821.10	0.00	0.00	0.00	0.00	29,821.10	0.00	4,776,996.10
1E-B2	07/25/24 - 08/25/24	32	6.66162 %	5,444,792.28	32,241.01	0.00	0.00	0.00	0.00	32,241.01	0.00	4,776,996.10

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Computershare Trust Company, N.A.
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Columbia, MD 21045
www.ctslink.com
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Series 2017-C03



Distribution Date: 26-Aug-2024
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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	07/25/24 - 08/25/24	32	7.16162 %	5,444,792.28	34,660.92	0.00	0.00	0.00	0.00	34,660.92	0.00	4,776,996.10
1E-B4	07/25/24 - 08/25/24	32	7.66162 %	5,444,792.28	37,080.83	0.00	0.00	0.00	0.00	37,080.83	0.00	4,776,996.10
1E-C1	07/25/24 - 08/25/24	32	6.16162 %	26,350,482.94	144,321.48	0.00	0.00	0.00	0.00	144,321.48	0.00	26,350,482.94
1E-C2	07/25/24 - 08/25/24	32	6.66162 %	26,350,482.94	156,032.80	0.00	0.00	0.00	0.00	156,032.80	0.00	26,350,482.94
1E-C3	07/25/24 - 08/25/24	32	7.16162 %	26,350,482.94	167,744.13	0.00	0.00	0.00	0.00	167,744.13	0.00	26,350,482.94
1E-C4	07/25/24 - 08/25/24	32	7.66162 %	26,350,482.94	179,455.46	0.00	0.00	0.00	0.00	179,455.46	0.00	26,350,482.94
1E-D1	07/25/24 - 08/25/24	32	6.16162 %	5,444,792.28	29,821.10	0.00	0.00	0.00	0.00	29,821.10	0.00	4,776,996.10
1E-D2	07/25/24 - 08/25/24	32	6.66162 %	5,444,792.28	32,241.01	0.00	0.00	0.00	0.00	32,241.01	0.00	4,776,996.10
1E-D3	07/25/24 - 08/25/24	32	7.16162 %	5,444,792.28	34,660.92	0.00	0.00	0.00	0.00	34,660.92	0.00	4,776,996.10
1E-D4	07/25/24 - 08/25/24	32	7.66162 %	5,444,792.28	37,080.83	0.00	0.00	0.00	0.00	37,080.83	0.00	4,776,996.10
1E-D5	07/25/24 - 08/25/24	32	8.46162 %	5,444,792.28	40,952.68	0.00	0.00	0.00	0.00	40,952.68	0.00	4,776,996.10
1E-F1	07/25/24 - 08/25/24	32	6.16162 %	31,795,275.22	174,142.58	0.00	0.00	0.00	0.00	174,142.58	0.00	31,127,479.04
1E-F2	07/25/24 - 08/25/24	32	6.66162 %	31,795,275.22	188,273.81	0.00	0.00	0.00	0.00	188,273.81	0.00	31,127,479.04
1E-F3	07/25/24 - 08/25/24	32	7.16162 %	31,795,275.22	202,405.05	0.00	0.00	0.00	0.00	202,405.05	0.00	31,127,479.04
1E-F4	07/25/24 - 08/25/24	32	7.66162 %	31,795,275.22	216,536.28	0.00	0.00	0.00	0.00	216,536.28	0.00	31,127,479.04
1E-F5	07/25/24 - 08/25/24	32	8.46162 %	31,795,275.22	239,146.25	0.00	0.00	0.00	0.00	239,146.25	0.00	31,127,479.04
1-X1	07/25/24 - 08/25/24	32	2.30000 %	5,444,792.27	11,131.58	0.00	0.00	0.00	0.00	11,131.58	0.00	4,776,996.10
1-X2	07/25/24 - 08/25/24	32	1.80000 %	5,444,792.27	8,711.67	0.00	0.00	0.00	0.00	8,711.67	0.00	4,776,996.10
1-X3	07/25/24 - 08/25/24	32	1.30000 %	5,444,792.27	6,291.76	0.00	0.00	0.00	0.00	6,291.76	0.00	4,776,996.10
1-X4	07/25/24 - 08/25/24	32	0.80000 %	5,444,792.27	3,871.85	0.00	0.00	0.00	0.00	3,871.85	0.00	4,776,996.10
1-Y1	07/25/24 - 08/25/24	32	2.30000 %	31,795,275.20	65,003.67	0.00	0.00	0.00	0.00	65,003.67	0.00	31,127,479.03
1-Y2	07/25/24 - 08/25/24	32	1.80000 %	31,795,275.20	50,872.44	0.00	0.00	0.00	0.00	50,872.44	0.00	31,127,479.03
1-Y3	07/25/24 - 08/25/24	32	1.30000 %	31,795,275.20	36,741.21	0.00	0.00	0.00	0.00	36,741.21	0.00	31,127,479.03
1-Y4	07/25/24 - 08/25/24	32	0.80000 %	31,795,275.20	22,609.97	0.00	0.00	0.00	0.00	22,609.97	0.00	31,127,479.03
Totals					3,074,097.66	0.00	0.00	0.00	0.00	3,074,097.66	0.00	

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

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Credit-Linked Notes

Series 2017-C03



Distribution Date: 26-Aug-2024
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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 %	216.95409614	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	215.18412272
1M-1	568,164,000.00	6.41162 %	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	8.46162 %	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	8.46162 %	206.62969602	1.55415292	0.00000000	0.00000000	0.00000000	0.00000000	1.55415292	0.00000000	181.28685197
1M-BH	188,128,880.06	0.00000 %	206.62969586	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	181.28685191
1M-2C	26,350,482.94	8.46162 %	1000.00000000	7.52144014	0.00000000	0.00000000	0.00000000	0.00000000	7.52144014	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	8.46162 %	404.80455780	3.04471313	0.00000000	0.00000000	0.00000000	0.00000000	3.04471313	0.00000000	396.30244749
1M-2H	560,768,730.00	0.00000 %	404.80483519	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	396.30271907
1B-1	26,045,000.00	10.31162 %	1000.00000000	9.16588443	0.00000000	0.00000000	0.00000000	0.00000000	9.16588443	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 %	981.69534599	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.43964925
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 %	206.62969602	0.42244311	0.00000000	0.00000000	0.00000000	0.00000000	0.42244311	0.00000000	181.28685197
1B-I2	0.00	1.80000 %	206.62969602	0.33060760	0.00000000	0.00000000	0.00000000	0.00000000	0.33060760	0.00000000	181.28685197
1B-I3	0.00	1.30000 %	206.62969602	0.23877209	0.00000000	0.00000000	0.00000000	0.00000000	0.23877209	0.00000000	181.28685197
1B-I4	0.00	0.80000 %	206.62969602	0.14693659	0.00000000	0.00000000	0.00000000	0.00000000	0.14693659	0.00000000	181.28685197
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	6.16162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	25,843,790.13	6.66162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	25,843,790.13	7.16162 %	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	7.66162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	26,350,482.94	6.16162 %	206.62969602	1.13170981	0.00000000	0.00000000	0.00000000	0.00000000	1.13170981	0.00000000	181.28685197
1E-B2	26,350,482.94	6.66162 %	206.62969602	1.22354532	0.00000000	0.00000000	0.00000000	0.00000000	1.22354532	0.00000000	181.28685197
1E-B3	26,350,482.94	7.16162 %	206.62969602	1.31538083	0.00000000	0.00000000	0.00000000	0.00000000	1.31538083	0.00000000	181.28685197
1E-B4	26,350,482.94	7.66162 %	206.62969602	1.40721633	0.00000000	0.00000000	0.00000000	0.00000000	1.40721633	0.00000000	181.28685197
1E-C1	26,350,482.94	6.16162 %	1000.00000000	5.47699563	0.00000000	0.00000000	0.00000000	0.00000000	5.47699563	0.00000000	1000.00000000
1E-C2	26,350,482.94	6.66162 %	1000.00000000	5.92143986	0.00000000	0.00000000	0.00000000	0.00000000	5.92143986	0.00000000	1000.00000000
1E-C3	26,350,482.94	7.16162 %	1000.00000000	6.36588447	0.00000000	0.00000000	0.00000000	0.00000000	6.36588447	0.00000000	1000.00000000
1E-C4	26,350,482.94	7.66162 %	1000.00000000	6.81032907	0.00000000	0.00000000	0.00000000	0.00000000	6.81032907	0.00000000	1000.00000000
1E-D1	52,194,273.06	6.16162 %	104.31781038	0.57134812	0.00000000	0.00000000	0.00000000	0.00000000	0.57134812	0.00000000	91.52337642
1E-D2	52,194,273.06	6.66162 %	104.31781038	0.61771164	0.00000000	0.00000000	0.00000000	0.00000000	0.61771164	0.00000000	91.52337642
1E-D3	52,194,273.06	7.16162 %	104.31781038	0.66407516	0.00000000	0.00000000	0.00000000	0.00000000	0.66407516	0.00000000	91.52337642
1E-D4	52,194,273.06	7.66162 %	104.31781038	0.71043867	0.00000000	0.00000000	0.00000000	0.00000000	0.71043867	0.00000000	91.52337642
1E-D5	52,194,273.06	8.46162 %	104.31781038	0.78462018	0.00000000	0.00000000	0.00000000	0.00000000	0.78462018	0.00000000	91.52337642
1E-F1	52,700,965.86	6.16162 %	603.31484824	3.30435272	0.00000000	0.00000000	0.00000000	0.00000000	3.30435272	0.00000000	590.64342621
1E-F2	52,700,965.86	6.66162 %	603.31484824	3.57249259	0.00000000	0.00000000	0.00000000	0.00000000	3.57249259	0.00000000	590.64342621
1E-F3	52,700,965.86	7.16162 %	603.31484824	3.84063265	0.00000000	0.00000000	0.00000000	0.00000000	3.84063265	0.00000000	590.64342621
1E-F4	52,700,965.86	7.66162 %	603.31484824	4.10877251	0.00000000	0.00000000	0.00000000	0.00000000	4.10877251	0.00000000	590.64342621
1E-F5	52,700,965.86	8.46162 %	603.31484824	4.53779634	0.00000000	0.00000000	0.00000000	0.00000000	4.53779634	0.00000000	590.64342621
1-X1	0.00	2.30000 %	104.31781019	0.21327206	0.00000000	0.00000000	0.00000000	0.00000000	0.21327206	0.00000000	91.52337642
1-X2	0.00	1.80000 %	104.31781019	0.16690854	0.00000000	0.00000000	0.00000000	0.00000000	0.16690854	0.00000000	91.52337642
1-X3	0.00	1.30000 %	104.31781019	0.12054503	0.00000000	0.00000000	0.00000000	0.00000000	0.12054503	0.00000000	91.52337642
1-X4	0.00	0.80000 %	104.31781019	0.07418151	0.00000000	0.00000000	0.00000000	0.00000000	0.07418151	0.00000000	91.52337642
1-Y1	0.00	2.30000 %	603.31484786	1.23344362	0.00000000	0.00000000	0.00000000	0.00000000	1.23344362	0.00000000	590.64342602
1-Y2	0.00	1.80000 %	603.31484786	0.96530375	0.00000000	0.00000000	0.00000000	0.00000000	0.96530375	0.00000000	590.64342602
1-Y3	0.00	1.30000 %	603.31484786	0.69716388	0.00000000	0.00000000	0.00000000	0.00000000	0.69716388	0.00000000	590.64342602
1-Y4	0.00	0.80000 %	603.31484786	0.42902383	0.00000000	0.00000000	0.00000000	0.00000000	0.42902383	0.00000000	590.64342602

(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	1,217,566.93
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(52,732.38)
Total Deposits	1,164,834.55
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,145,667.89
Total Withdrawals (Pool Distribution Amount)	1,164,834.55
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	75,572,453.36
Total Principal Reduction Cumulative	32,063,565,724.86
Scheduled Principal Current	22,874,203.96
Scheduled Principal Cumulative	3,806,497,542.66
Unscheduled Principal Current	52,645,517.02
Unscheduled Principal Cumulative	28,253,240,739.33
Senior Reduction Amount	70,084,203.95
Subordinate Reduction Amount	5,435,517.03
Calculated Tranche Write-down Amount	52,732.38
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	58,370.95
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	281,455.87
Informational Reporting	
At Issuance Loan Count	167115
Period Beginning Loan Count	51645
Period Reference Pool Removal Loan Count	294
Period Ending Loan Count	51351
UPB at Origination	41,831,737,000.00
UPB at Issuance	41,246,031,432.18
UPB Actual Current	9,182,465,707.32
Period PIF Loan Count Current	292
PIF Loan Count Cumulative	115502
Period PIF Loan UPB Current	46,473,686.48
PIF Loan UPB Cumulative	27,059,747,666.36
Period Partial Prepayment Amount	6,193,282.41
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	181,378.28
Credit Event Amount Cumulative	19,978,038.65
Total Active Modified Loan Count	771
Total Active Modified Loan UPB	180,751,522.18
Adjusted SOFR	5.461620%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.790238%
Subordinate Percentage	7.209762%
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 %	6.730000 %	6.790000 %
1M-2C	0.00	0.00	1.000000 %	4.410000 %	4.450000 %
1M-2	0.00	0.00	1.000000 %	4.410000 %	4.450000 %
1M-2H	0.00	0.00	1.000000 %	4.410000 %	4.450000 %
1B-1	0.00	0.00	0.500000 %	2.190000 %	2.200000 %
1B-1H	0.00	0.00	0.500000 %	2.190000 %	2.200000 %
1B-2H	52,732.38	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	487	85,303,667.02	0.948375 %	0.928984 %
60 Days	107	20,425,711.95	0.208370 %	0.222443 %
90 Days	49	10,792,653.38	0.095422 %	0.117535 %
120 Days	24	3,484,854.59	0.046737 %	0.037951 %
150 Days	20	4,267,046.64	0.038948 %	0.046470 %
180+ Days	107	22,099,933.82	0.208370 %	0.240675 %
Totals	794	146,373,867.40	1.546221 %	1.594058 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	250	68,159,235.05	58,370.95	0.085639

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040732403	213,728.70	198.59	0.092917
Summary	0040733632	154,428.92	193.04	0.125002
Summary	0040734292	230,578.80	144.11	0.062499
Summary	0040734495	368,868.44	336.66	0.091268
Summary	0040735210	180,341.08	263.00	0.145835
Summary	0040735547	138,072.70	172.59	0.124999
Summary	0040735611	159,978.19	283.29	0.177080
Summary	0040736101	98,515.98	174.46	0.177088
Summary	0040736938	210,110.37	109.43	0.052082
Summary	0040737390	543,347.62	315.90	0.058140
Summary	0040737643	247,355.26	334.96	0.135417
Summary	0040737690	207,380.96	280.83	0.135417
Summary	0040740320	283,437.44	413.48	0.145881
Summary	0040740552	287,101.06	209.34	0.072915
Summary	0040746111	86,699.07	81.28	0.093750
Summary	0040747824	166,046.03	259.45	0.156252
Summary	0040748366	163,594.67	102.25	0.062502
Summary	0040752543	286,702.85	326.12	0.113748
Summary	0040753205	385,346.63	356.49	0.092512
Summary	0040754409	269,653.32	393.24	0.145832
Summary	0040754636	152,808.85	3.01	0.001970
Summary	0040754664	414,104.12	450.34	0.108750
Summary	0040755567	136,661.47	71.18	0.052085
Summary	0040755629	128,922.19	56.89	0.044127
Summary	0040756134	160,420.53	6.08	0.003790

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040756521	201,449.21	272.80	0.135419
Summary	0040756900	206,225.98	279.26	0.135415
Summary	0040756901	214,965.20	291.10	0.135417
Summary	0040756979	331,023.23	206.89	0.062500
Summary	0040757213	90,908.79	2.10	0.002310
Summary	0040757250	183,907.41	210.73	0.114585
Summary	0040757340	367,219.51	497.28	0.135418
Summary	0040759850	123,346.90	114.61	0.092917
Summary	0040760384	95,650.51	109.60	0.114584
Summary	0040760514	92,509.07	55.64	0.060145
Summary	0040761614	209,636.86	196.53	0.093748
Summary	0040761632	216,697.90	120.27	0.055501
Summary	0040761707	204,543.34	127.84	0.062500
Summary	0040762682	112,645.68	129.07	0.114581
Summary	0040762819	331,150.69	310.45	0.093749
Summary	0040763298	115,492.32	120.30	0.104163
Summary	0040763299	439,765.62	755.49	0.171794
Summary	0040763705	111,074.36	101.34	0.091236
Summary	0040764912	220,930.48	92.05	0.041665
Summary	0040764992	440,840.96	321.45	0.072917
Summary	0040765180	264,646.48	248.11	0.093751
Summary	0040766337	363,672.00	324.79	0.089308
Summary	0040766358	40,748.07	59.42	0.145823
Summary	0040767774	112,209.49	175.33	0.156252
Summary	0040768468	385,909.95	482.39	0.125001
Summary	0040769973	623,774.70	714.74	0.114583
Summary	0040770016	294,098.32	367.62	0.124999
Summary	0040770755	114,907.53	35.91	0.031251
Summary	0040771196	97,120.18	60.70	0.062500
Summary	0040771571	593,734.45	742.17	0.125000
Summary	0040773358	483,043.96	528.76	0.109464
Summary	0040775445	124,582.43	168.71	0.135420
Summary	0040775965	546,873.61	455.73	0.083334
Summary	0040776138	389,106.18	283.72	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040776470	410,289.67	213.69	0.052083
Summary	0040776545	410,776.84	256.74	0.062501
Summary	0040776623	305,411.32	120.89	0.039583
Summary	0040776943	211,559.56	242.41	0.114582
Summary	0040777004	151,453.63	29.25	0.019313
Summary	0040777069	164,330.19	188.30	0.114586
Summary	0040777222	350,836.82	146.18	0.041666
Summary	0040778025	119,497.22	124.48	0.104170
Summary	0040778710	159,505.63	66.46	0.041666
Summary	0040779000	654,055.41	817.57	0.125000
Summary	0040779696	77,634.00	105.13	0.135417
Summary	0040779757	344,540.60	449.56	0.130481
Summary	0040779877	330,191.35	77.92	0.023598
Summary	0040780237	328,074.81	133.96	0.040832
Summary	0040781113	78,796.90	98.50	0.125005
Summary	0040782937	306,087.95	318.84	0.104166
Summary	0040783249	231,759.02	168.99	0.072916
Summary	0040783466	399,747.65	371.43	0.092916
Summary	0040783577	91,173.09	75.98	0.083336
Summary	0040784413	64,852.68	74.73	0.115230
Summary	0040784472	307,493.18	381.80	0.124165
Summary	0040784502	157,632.81	98.52	0.062500
Summary	0040784545	264,283.96	186.55	0.070587
Summary	0040784713	67,127.63	2.74	0.004082
Summary	0040784846	443,925.67	554.91	0.125001
Summary	0040784891	207,951.87	164.63	0.079167
Summary	0040784933	184,977.85	192.69	0.104169
Summary	0040784966	161,870.92	202.34	0.125001
Summary	0040785053	581,091.17	726.36	0.124999
Summary	0040785265	236,509.29	219.76	0.092918
Summary	0040785739	263,614.03	164.76	0.062500
Summary	0040785770	64,319.20	33.50	0.052084
Summary	0040786467	293,970.17	15.28	0.005198
Summary	0040786932	168,217.63	140.18	0.083333

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040787486	460,885.39	421.50	0.091454
Summary	0040787546	298,742.48	466.79	0.156252
Summary	0040788623	375,364.06	430.10	0.114582
Summary	0040789941	446,412.54	24.39	0.005464
Summary	0040790653	102,853.81	160.71	0.156251
Summary	0040790797	205,311.41	50.13	0.024417
Summary	0040792571	237,983.13	347.06	0.145834
Summary	0040799418	395,990.71	247.49	0.062499
Summary	0040799584	409,829.35	384.22	0.093751
Summary	0040799671	348,183.81	253.88	0.072916
Summary	0040799678	359,238.87	149.68	0.041666
Summary	0040800551	187,183.58	97.49	0.052083
Summary	0040801123	180,551.17	154.58	0.085616
Summary	0040801322	136,571.74	65.86	0.048224
Summary	0040801681	282,866.32	324.12	0.114584
Summary	0040802178	179,254.22	149.38	0.083334
Summary	0040802712	136,055.89	117.44	0.086317
Summary	0040803475	345,033.48	179.70	0.052082
Summary	0040806006	86,403.25	99.00	0.114579
Summary	0040806082	423,277.28	264.55	0.062500
Summary	0040807933	149,686.34	155.92	0.104164
Summary	0040808362	477,084.06	795.14	0.166667
Summary	0040809182	373,922.88	169.34	0.045287
Summary	0040809233	403,686.65	252.30	0.062499
Summary	0040809781	352,243.05	146.77	0.041667
Summary	0040810083	153,692.08	208.12	0.135414
Summary	0040811853	316,272.54	549.52	0.173749
Summary	0040812178	271,056.26	282.35	0.104167
Summary	0040812811	96,732.78	80.61	0.083333
Summary	0040812842	453,687.31	101.55	0.022383
Summary	0040812859	520,559.01	325.35	0.062500
Summary	0040813894	151,128.59	173.17	0.114585
Summary	0040815024	102,180.89	127.73	0.125004
Summary	0040815612	488,990.78	356.56	0.072918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040815617	202,997.14	48.33	0.023808
Summary	0040815942	168,288.34	52.59	0.031250
Summary	0040817113	581,961.54	737.06	0.126651
Summary	0040820704	186,238.42	97.00	0.052084
Summary	0040824629	102,588.39	53.43	0.052082
Summary	0040825589	119,071.87	49.61	0.041664
Summary	0040828544	273,563.51	370.45	0.135416
Summary	0040832044	217,242.59	226.29	0.104165
Summary	0040834769	173,279.05	143.58	0.082861
Summary	0040834992	252,105.25	288.87	0.114583
Summary	0040835106	215,088.44	156.84	0.072919
Summary	0040835550	94,884.85	138.37	0.145829
Summary	0040835639	312,067.17	292.56	0.093749
Summary	0040835954	688,133.27	1,342.23	0.195054
Summary	0040838257	220,672.99	298.83	0.135418
Summary	0040838267	348,465.59	362.99	0.104168
Summary	0040838298	332,241.80	173.04	0.052083
Summary	0040838852	207,730.84	259.66	0.124998
Summary	0040841966	455,995.28	285.00	0.062501
Summary	0040844032	362,304.98	226.44	0.062500
Summary	0040844640	403,986.67	294.57	0.072916
Summary	0040844664	372,398.85	387.92	0.104168
Summary	0040845150	257,465.92	235.13	0.091325
Summary	0040845365	212,721.81	132.95	0.062499
Summary	0040845755	358,583.58	224.11	0.062499
Summary	0040845967	445,726.54	325.01	0.072917
Summary	0040847819	323,295.68	404.12	0.125000
Summary	0040848164	130,376.31	95.07	0.072920
Summary	0040848186	85,751.12	8.93	0.010414
Summary	0040850616	169,290.93	274.37	0.162070
Summary	0040851761	412,581.07	42.98	0.010417
Summary	0040851885	205,327.48	40.94	0.019939
Summary	0040851967	357,877.51	37.28	0.010417
Summary	0040852031	390,913.88	122.16	0.031250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040853005	247,065.59	102.94	0.041665
Summary	0040853088	159,880.00	136.87	0.085608
Summary	0040853744	170,714.82	177.83	0.104168
Summary	0040853801	229,247.43	110.38	0.048149
Summary	0040853909	336,267.04	350.28	0.104167
Summary	0040854306	577,430.32	940.52	0.162880
Summary	0040855687	91,697.12	114.62	0.124998
Summary	0040855690	162,423.16	50.76	0.031252
Summary	0040855784	232,207.94	230.41	0.099226
Summary	0040857655	377,859.82	275.52	0.072916
Summary	0040857924	95,489.87	149.20	0.156247
Summary	0040859166	606,517.73	379.07	0.062499
Summary	0040861282	212,562.56	154.99	0.072915
Summary	0040861799	416,919.26	260.57	0.062499
Summary	0040862811	165,704.59	224.39	0.135416
Summary	0040863347	245,255.23	255.47	0.104165
Summary	0040864323	584,088.20	425.90	0.072917
Summary	0040864346	454,706.95	94.73	0.020833
Summary	0040864418	209,162.67	239.67	0.114585
Summary	0040866101	79,475.52	8.86	0.011148
Summary	0040866691	296,446.90	123.52	0.041667
Summary	0040867816	117,986.06	98.32	0.083332
Summary	0040869174	315,031.10	459.42	0.145833
Summary	0040875968	155,868.12	144.83	0.092918
Summary	0040876297	245,891.34	358.59	0.145833
Summary	0040876336	356,220.03	330.99	0.092917
Summary	0040876966	270,068.16	168.79	0.062499
Summary	0040877316	111,125.54	91.75	0.082564
Summary	0040878056	153,952.51	192.44	0.125000
Summary	0040878123	632,138.58	197.54	0.031249
Summary	0040878247	184,068.01	76.70	0.041669
Summary	0040879225	233,527.06	194.61	0.083335
Summary	0040879777	408,893.19	340.74	0.083332
Summary	0040880028	706,374.10	441.48	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040880403	514,869.90	482.69	0.093750
Summary	0040882365	269,900.46	253.03	0.093749
Summary	0040882513	228,973.14	381.62	0.166666
Summary	0040882586	264,129.41	137.57	0.052084
Summary	0040883725	92,348.75	57.72	0.062502
Summary	0040886359	212,736.31	155.12	0.072917
Summary	0040886363	588,789.81	66.30	0.011260
Summary	0040886502	342,299.04	307.94	0.089962
Summary	0040887515	244,911.10	153.07	0.062500
Summary	0040887582	296,331.98	314.83	0.106242
Summary	0040887713	254,228.78	105.93	0.041667
Summary	0040889825	278,361.13	99.17	0.035626
Summary	0040889934	211,972.21	110.40	0.052082
Summary	0040889937	152,913.85	29.19	0.019089
Summary	0040890520	281,401.16	175.88	0.062502
Summary	0040891565	104,369.23	130.46	0.124999
Summary	0040892087	281,385.47	322.42	0.114583
Summary	0040896459	101,491.56	113.74	0.112068
Summary	0040901504	504,334.47	315.21	0.062500
Summary	0040903935	558,220.02	523.33	0.093750
Summary	0040905428	235,869.77	225.23	0.095489
Summary	0040906457	421,055.69	350.88	0.083333
Summary	0040906930	310,119.96	129.22	0.041668
Summary	0040907366	331,137.28	310.44	0.093750
Summary	0040907825	124,950.01	169.20	0.135414
Summary	0040908678	265,904.56	83.10	0.031252
Summary	0040909047	139,373.68	174.22	0.125002
Summary	0040909191	281,500.07	146.61	0.052082
Summary	0040909358	141,539.24	167.16	0.118102
Summary	0040909459	236,640.88	172.55	0.072916
Summary	0040909577	380,319.92	198.08	0.052082
Summary	0040909782	219,370.50	191.42	0.087259
Summary	0040910149	256,773.22	213.98	0.083334
Summary	0040910526	490,553.58	408.79	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0040911322	197,711.16	144.16	0.072914
Summary	0040912407	366,932.97	267.56	0.072918
Summary	0040912454	142,686.30	89.18	0.062501
Summary	0040914342	597,957.37	560.59	0.093751
Summary	0040914721	119,270.54	62.12	0.052083
Summary	0040915000	329,703.33	586.95	0.178024
Summary	0040916298	192,092.02	180.09	0.093752
Summary	0040917554	294,508.33	316.38	0.107427
Summary	0040920961	338,777.58	176.45	0.052084
Summary	0040921151	182,906.14	247.69	0.135419
Summary	0040921162	179,136.42	211.23	0.117916
Summary	0040921542	439,750.06	604.46	0.137455
Summary	0040923016	338,520.87	176.31	0.052082
Summary	0040923664	181,201.65	94.38	0.052086
Summary	0040929047	279,242.04	87.26	0.031249
Summary	0040929246	399,995.06	166.66	0.041666
Summary	0040929466	435,773.32	544.72	0.125001
Summary	0040929946	377,522.42	235.95	0.062500
Summary	0040930811	113,830.92	118.57	0.104163
Summary	0040935755	343,972.92	179.15	0.052083
Summary	0040936608	284,090.26	236.74	0.083333

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	181,378.28	29,615.22	16.328

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0040741862	77,078.24	28,776.27	37.334
0040772774	104,300.04	838.95	0.804

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	563,042.22	23,117.16	204,101.15	36.250

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0040781564	364,801.25	27,253.96	55,437.13	15.197
0040792287	75,314.15	(160.95)	1,859.21	2.469
0040918283	122,926.82	(3,975.85)	146,804.81	119.425

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
123	19,978,038.65	3,827,705.39	19.160

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)
0040741862	77,078.24	28,776.27	37.334
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
0040758809	91,636.75	198,823.57	216.969
0040760480	52,779.27	1,712.29	3.244

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0040762625	34,239.33	14,040.38	41.007
0040764931	91,670.29	506.18	0.552
0040765888	93,508.87	22,880.03	24.468
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	48,885.14	24.657
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
0040772774	104,300.04	838.95	0.804
0040773439	396,505.48	132,409.78	33.394
0040776441	108,301.56	33,109.30	30.571
0040776733	75,625.44	115,378.45	152.566
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)
0040781564	364,801.25	55,437.13	15.197
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0040792287	75,314.15	1,859.21	2.469
0040792302	94,225.87	2,606.79	2.767
0040794246	188,280.12	23,846.02	12.665
0040794807	178,983.61	18,714.54	10.456
0040796371	227,288.80	53,000.20	23.318
0040797151	222,218.31	22,167.85	9.976
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
0040808278	123,128.75	5,431.91	4.412
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0040842661	104,548.49	4.97	0.005
0040845305	190,770.26	73,606.78	38.584
0040845310	79,032.49	39,974.50	50.580
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
0040859681	85,505.84	19,693.96	23.032
0040860913	372,316.23	(21,593.36)	(5.800)
0040860950	117,259.34	6,952.35	5.929
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)

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

Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0040908531	93,471.72	13,699.03	14.656
0040914008	221,885.74	(519.57)	(0.234)
0040918283	122,926.82	146,804.81	119.425
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
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	5	744,420.50	52,732.38	0.001 %	0	0.00	0.00	0.000 %	5	744,420.50	52,732.38	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0040741862	83,000.00	4.500 %	MO	69.00	360	77,078.24	07/31/2024	28,776.27	28,776.27
Summary	0040772774	111,000.00	4.250 %	OK	80.00	360	104,300.04	07/31/2024	838.95	838.95
Summary	0040781564	417,000.00	3.750 %	TX	68.00	360	364,801.25	04/30/2024	27,253.96	55,437.13
Summary	0040792287	87,000.00	3.875 %	CA	80.00	360	75,314.15	06/30/2024	(160.95)	1,859.21
Summary	0040918283	128,000.00	4.375 %	ME	80.00	360	122,926.82	06/30/2024	(3,975.85)	146,804.81

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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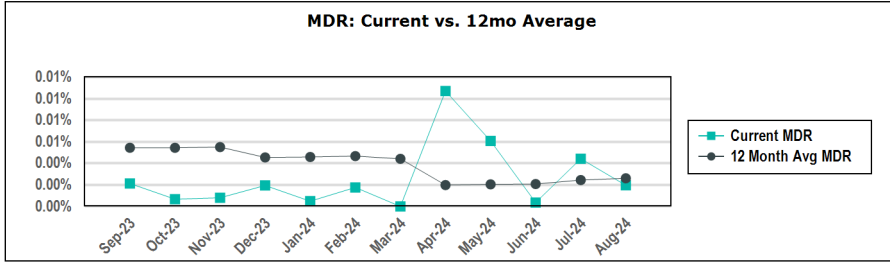
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Realized Loss Report - Collateral

Summary

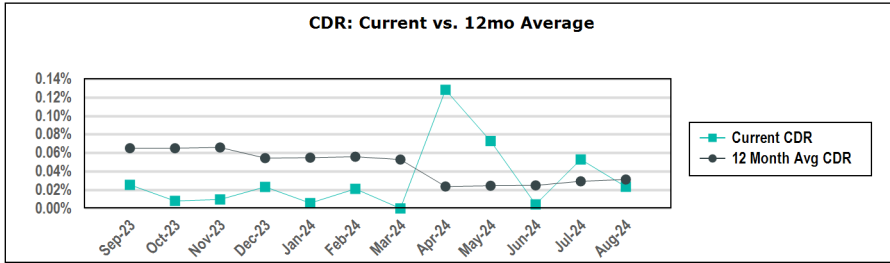
MDR

Current Month 0.002 %
 3 Month Average 0.002 %
 12 Month Average 0.003 %



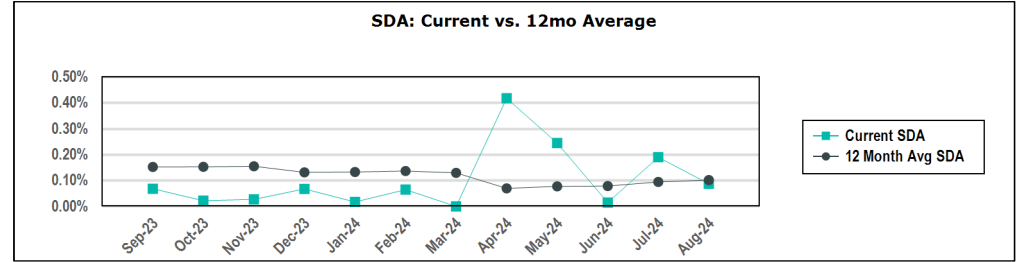
CDR

Current Month 0.024 %
 3 Month Average 0.027 %
 12 Month Average 0.031 %



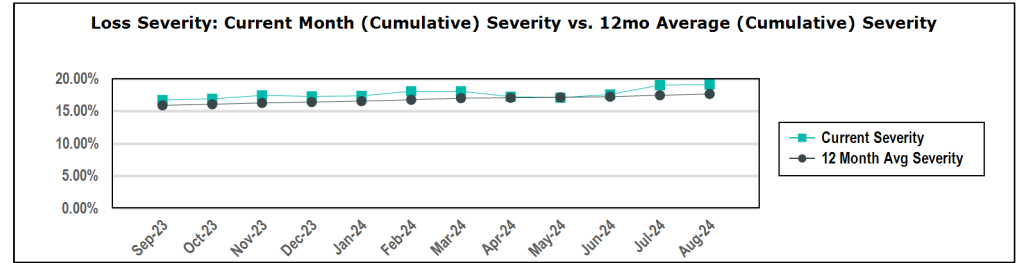
SDA

Current Month 0.087 %
 3 Month Average 0.098 %
 12 Month Average 0.102 %



Loss Severity

Current Month (Cumulative) 19.160 %
 3 Month Average (Cumulative) 18.620 %
 12 Month Average (Cumulative) 17.708 %



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	0.571 %
3 Month Average	0.527 %
12 Month Average	0.460 %

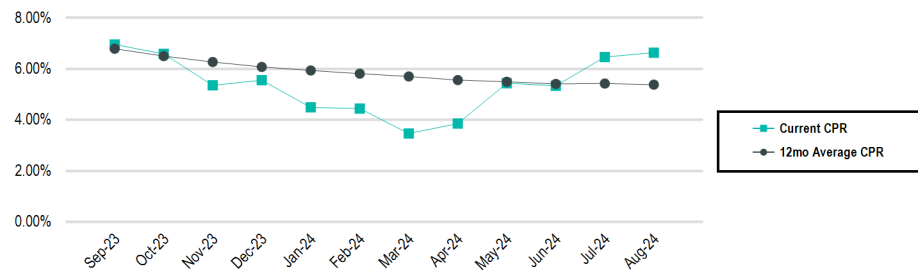
CPR

Current Month	6.637 %
3 Month Average	6.146 %
12 Month Average	5.382 %

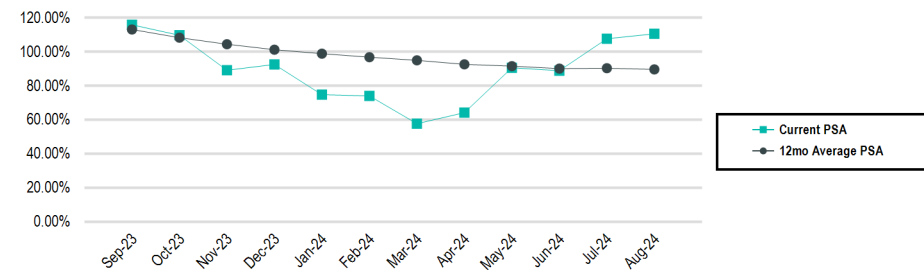
PSA

Current Month	110.611 %
3 Month Average	102.427 %
12 Month Average	89.696 %

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				