

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-C01



Distribution Date: 25-Mar-2026
02-Mar-2026 3:47:14 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		02/27/2026	0.00000%	6,511,414,083.97	0.00	45,653,707.80	0.00	6,465,790,538.63	45,653,707.80	0.00
1M-1	30711XEK6	03/24/2026	5.08169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		02/27/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	03/24/2026	7.33169%	127,976.98	729.78	3,830.53	0.00	124,146.45	4,560.31	0.00
1M-2H		02/27/2026	0.00000%	131,872,402.52	0.00	3,947,123.28	0.00	127,925,279.24	3,947,123.28	0.00
1M-2A	30711XEL4	03/24/2026	7.33169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		02/27/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	03/24/2026	7.33169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		02/27/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XEN0	03/24/2026	7.33169%	127,976.98	729.78	3,830.53	0.00	124,146.45	4,560.31	0.00
1M-CH		02/27/2026	0.00000%	131,872,402.53	0.00	3,947,123.28	0.00	127,925,279.25	3,947,123.28	0.00
1B-1	30711XEQ3	03/24/2026	9.53169%	850,000.00	6,301.51	0.00	0.00	850,000.00	6,301.51	0.00
1B-1H		02/27/2026	0.00000%	217,939,980.00	0.00	0.00	0.00	217,939,980.00	0.00	0.00
1B-2H		02/27/2026	0.00000%	212,719,101.39	0.00	0.00	30,162.46	212,688,938.93	0.00	6,101,041.07
1A-I1	30711XEW0	03/24/2026	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	03/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	03/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	03/24/2026	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	03/24/2026	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XFU3	03/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XV1	03/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XFW9	03/24/2026	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XGJ7	03/24/2026	2.30000%	0.00	228.94	0.00	0.00	0.00	228.94	0.00
1C-I2	30711XFX7	03/24/2026	1.80000%	0.00	179.17	0.00	0.00	0.00	179.17	0.00
1C-I3	30711XFY5	03/24/2026	1.30000%	0.00	129.40	0.00	0.00	0.00	129.40	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2026
 02-Mar-2026 3:47:14 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
1C-I4	30711XFZ2	03/24/2026	0.80000%	0.00	79.63	0.00	0.00	0.00	79.63	0.00
1E-A1	30711XES9	03/24/2026	5.03169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	03/24/2026	5.53169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	03/24/2026	6.03169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	03/24/2026	6.53169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	03/24/2026	5.03169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XEY6	03/24/2026	5.53169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XEZ3	03/24/2026	6.03169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XFA7	03/24/2026	6.53169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XFC3	03/24/2026	5.03169%	127,976.98	500.84	3,830.53	0.00	124,146.45	4,331.37	0.00
1E-C2	30711XFD1	03/24/2026	5.53169%	127,976.98	550.61	3,830.53	0.00	124,146.45	4,381.14	0.00
1E-C3	30711XFE9	03/24/2026	6.03169%	127,976.98	600.38	3,830.53	0.00	124,146.45	4,430.91	0.00
1E-C4	30711XFF6	03/24/2026	6.53169%	127,976.98	650.15	3,830.53	0.00	124,146.45	4,480.68	0.00
1E-D1	30711XFG4	03/24/2026	5.03169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XFH2	03/24/2026	5.53169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XFJ8	03/24/2026	6.03169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XFK5	03/24/2026	6.53169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XFL3	03/24/2026	7.33169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XFN9	03/24/2026	5.03169%	127,976.98	500.84	3,830.53	0.00	124,146.45	4,331.37	0.00
1E-F2	30711XFP4	03/24/2026	5.53169%	127,976.98	550.61	3,830.53	0.00	124,146.45	4,381.14	0.00
1E-F3	30711XFQ2	03/24/2026	6.03169%	127,976.98	600.38	3,830.53	0.00	124,146.45	4,430.91	0.00
1E-F4	30711XFR0	03/24/2026	6.53169%	127,976.98	650.15	3,830.53	0.00	124,146.45	4,480.68	0.00
1E-F5	30711XFS8	03/24/2026	7.33169%	127,976.98	729.78	3,830.53	0.00	124,146.45	4,560.31	0.00
1X-1	30711XGA6	03/24/2026	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XGB4	03/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Mar-2026
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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
1X-3	30711XGC2	03/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XGD0	03/24/2026	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XGE8	03/24/2026	2.30000%	0.00	228.94	0.00	0.00	0.00	228.94	0.00
1Y-2	30711XGF5	03/24/2026	1.80000%	0.00	179.17	0.00	0.00	0.00	179.17	0.00
1Y-3	30711XGG3	03/24/2026	1.30000%	0.00	129.40	0.00	0.00	0.00	129.40	0.00
1Y-4	30711XGH1	03/24/2026	0.80000%	0.00	79.63	0.00	0.00	0.00	79.63	0.00
Totals				7,208,075,717.19	14,329.09	53,590,090.19	30,162.46	7,154,485,627.00	53,604,419.28	6,101,041.07

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

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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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2026
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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	42,117,071,181.00	6,511,414,083.97	19,012,357.01	26,641,350.79	0.00	0.00	45,653,707.80	6,465,790,538.63	0.15351947	45,653,707.80
1M-1	457,271,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	24,066,956.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	700,000.00	127,976.98	1,595.21	2,235.32	0.00	0.00	3,830.53	124,146.45	0.17735207	3,830.53
1M-2H	721,306,934.00	131,872,402.52	1,643,768.29	2,303,355.00	0.00	0.00	3,947,123.28	127,925,279.24	0.17735207	3,947,123.28
1M-2A	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	240,435,644.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	240,435,644.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	233,333.33	127,976.98	1,595.21	2,235.32	0.00	0.00	3,830.53	124,146.45	0.53205622	3,830.53
1M-CH	240,435,644.70	131,872,402.53	1,643,768.29	2,303,355.00	0.00	0.00	3,947,123.28	127,925,279.25	0.53205622	3,947,123.28
1B-1	850,000.00	850,000.00	0.00	0.00	0.00	0.00	0.00	850,000.00	1.00000000	0.00
1B-1H	217,939,980.00	217,939,980.00	0.00	0.00	0.00	0.00	0.00	217,939,980.00	1.00000000	0.00
1B-2H	218,789,980.00	212,719,101.39	0.00	0.00	0.00	30,162.46	30,162.46	212,688,938.93	0.97211462	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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2026
02-Mar-2026 3:47:14 PM

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
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	233,333.33	127,976.98	1,595.21	2,235.32	0.00	0.00	3,830.53	124,146.45	0.53205622	3,830.53
1E-C2	233,333.33	127,976.98	1,595.21	2,235.32	0.00	0.00	3,830.53	124,146.45	0.53205622	3,830.53
1E-C3	233,333.33	127,976.98	1,595.21	2,235.32	0.00	0.00	3,830.53	124,146.45	0.53205622	3,830.53
1E-C4	233,333.33	127,976.98	1,595.21	2,235.32	0.00	0.00	3,830.53	124,146.45	0.53205622	3,830.53
1E-D1	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	466,666.66	127,976.98	1,595.21	2,235.32	0.00	0.00	3,830.53	124,146.45	0.26602811	3,830.53
1E-F2	466,666.66	127,976.98	1,595.21	2,235.32	0.00	0.00	3,830.53	124,146.45	0.26602811	3,830.53
1E-F3	466,666.66	127,976.98	1,595.21	2,235.32	0.00	0.00	3,830.53	124,146.45	0.26602811	3,830.53
1E-F4	466,666.66	127,976.98	1,595.21	2,235.32	0.00	0.00	3,830.53	124,146.45	0.26602811	3,830.53
1E-F5	466,666.66	127,976.98	1,595.21	2,235.32	0.00	0.00	3,830.53	124,146.45	0.26602811	3,830.53
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Distribution Date: 25-Mar-2026
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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
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	44,487,469,631.65	7,208,075,717.19	22,317,440.90	31,272,649.31	0.00	30,162.46	53,620,252.65	7,154,485,627.00	0.16082024	53,590,090.19

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted as a result of the CAS 2017-C01 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 as a result of CAS 2017-C01 tender offers. See Supplemental Reporting on the final page of this report for additional information.

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	154.60272762	0.45141688	0.63255469	0.00000000	0.00000000	1.08397157	153.51947221	0.15351947	1.08397157
1M-1	457,271,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	700,000.00	182.82425714	2.27887143	3.19331429	0.00000000	0.00000000	5.47218571	177.35207143	0.17735207	5.47218571
1M-2H	721,306,934.00	182.82425456	2.27887493	3.19330772	0.00000000	0.00000000	5.47218264	177.35207193	0.17735207	5.47218264
1M-2A	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	240,435,644.70	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	240,435,644.70	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	233,333.33	548.47277926	6.83661438	9.57994299	0.00000000	0.00000000	16.41655738	532.05622189	0.53205622	16.41655738
1M-CH	240,435,644.70	548.47276366	6.83662479	9.57992316	0.00000000	0.00000000	16.41654791	532.05621575	0.53205622	16.41654791
1B-1	850,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	217,939,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	972.25248336	0.00000000	0.00000000	0.00000000	0.13786034	0.13786034	972.11462303	0.97211462	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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2026
 02-Mar-2026 3:47:14 PM

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
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	233,333.33	548.47277926	6.83661438	9.57994299	0.00000000	0.00000000	16.41655738	532.05622189	0.53205622	16.41655738
1E-C2	233,333.33	548.47277926	6.83661438	9.57994299	0.00000000	0.00000000	16.41655738	532.05622189	0.53205622	16.41655738
1E-C3	233,333.33	548.47277926	6.83661438	9.57994299	0.00000000	0.00000000	16.41655738	532.05622189	0.53205622	16.41655738
1E-C4	233,333.33	548.47277926	6.83661438	9.57994299	0.00000000	0.00000000	16.41655738	532.05622189	0.53205622	16.41655738
1E-D1	466,666.66	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	466,666.66	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	466,666.66	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	466,666.66	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	466,666.66	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	466,666.66	274.23638963	3.41830719	4.78997150	0.00000000	0.00000000	8.20827869	266.02811094	0.26602811	8.20827869
1E-F2	466,666.66	274.23638963	3.41830719	4.78997150	0.00000000	0.00000000	8.20827869	266.02811094	0.26602811	8.20827869
1E-F3	466,666.66	274.23638963	3.41830719	4.78997150	0.00000000	0.00000000	8.20827869	266.02811094	0.26602811	8.20827869
1E-F4	466,666.66	274.23638963	3.41830719	4.78997150	0.00000000	0.00000000	8.20827869	266.02811094	0.26602811	8.20827869
1E-F5	466,666.66	274.23638963	3.41830719	4.78997150	0.00000000	0.00000000	8.20827869	266.02811094	0.26602811	8.20827869
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C01



Distribution Date: 25-Mar-2026
02-Mar-2026 3:47:14 PM

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
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	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-C01



Distribution Date: 25-Mar-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	6,511,414,083.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,465,790,538.63
1M-1	N/A	N/A	5.08169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	02/25/26 - 03/24/26	28	7.33169 %	127,976.98	729.78	0.00	0.00	0.00	0.00	729.78	0.00	124,146.45
1M-2H	N/A	N/A	0.00000 %	131,872,402.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	127,925,279.24
1M-2A	N/A	N/A	7.33169 %	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	N/A	N/A	7.33169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	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-2C	02/25/26 - 03/24/26	28	7.33169 %	127,976.98	729.78	0.00	0.00	0.00	0.00	729.78	0.00	124,146.45
1M-CH	N/A	N/A	0.00000 %	131,872,402.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	127,925,279.25
1B-1	02/25/26 - 03/24/26	28	9.53169 %	850,000.00	6,301.51	0.00	0.00	0.00	0.00	6,301.51	0.00	850,000.00
1B-1H	N/A	N/A	0.00000 %	217,939,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,939,980.00
1B-2H	N/A	N/A	0.00000 %	212,719,101.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	212,688,938.93
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	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-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
1B-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
1B-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
1C-I1	02/25/26 - 03/24/26	28	2.30000 %	127,976.98	228.94	0.00	0.00	0.00	0.00	228.94	0.00	124,146.45
1C-I2	02/25/26 - 03/24/26	28	1.80000 %	127,976.98	179.17	0.00	0.00	0.00	0.00	179.17	0.00	124,146.45
1C-I3	02/25/26 - 03/24/26	28	1.30000 %	127,976.98	129.40	0.00	0.00	0.00	0.00	129.40	0.00	124,146.45

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2026
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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
1C-I4	02/25/26 - 03/24/26	28	0.80000 %	127,976.98	79.63	0.00	0.00	0.00	0.00	79.63	0.00	124,146.45
1E-A1	N/A	N/A	5.03169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.53169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.03169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.53169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	5.03169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	5.53169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	6.03169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	6.53169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	02/25/26 - 03/24/26	28	5.03169 %	127,976.98	500.84	0.00	0.00	0.00	0.00	500.84	0.00	124,146.45
1E-C2	02/25/26 - 03/24/26	28	5.53169 %	127,976.98	550.61	0.00	0.00	0.00	0.00	550.61	0.00	124,146.45
1E-C3	02/25/26 - 03/24/26	28	6.03169 %	127,976.98	600.38	0.00	0.00	0.00	0.00	600.38	0.00	124,146.45
1E-C4	02/25/26 - 03/24/26	28	6.53169 %	127,976.98	650.15	0.00	0.00	0.00	0.00	650.15	0.00	124,146.45
1E-D1	N/A	N/A	5.03169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	5.53169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	6.03169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	6.53169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	7.33169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	02/25/26 - 03/24/26	28	5.03169 %	127,976.98	500.84	0.00	0.00	0.00	0.00	500.84	0.00	124,146.45
1E-F2	02/25/26 - 03/24/26	28	5.53169 %	127,976.98	550.61	0.00	0.00	0.00	0.00	550.61	0.00	124,146.45
1E-F3	02/25/26 - 03/24/26	28	6.03169 %	127,976.98	600.38	0.00	0.00	0.00	0.00	600.38	0.00	124,146.45
1E-F4	02/25/26 - 03/24/26	28	6.53169 %	127,976.98	650.15	0.00	0.00	0.00	0.00	650.15	0.00	124,146.45
1E-F5	02/25/26 - 03/24/26	28	7.33169 %	127,976.98	729.78	0.00	0.00	0.00	0.00	729.78	0.00	124,146.45
1X-1	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2026
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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
1X-3	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	02/25/26 - 03/24/26	28	2.30000 %	127,976.98	228.94	0.00	0.00	0.00	0.00	228.94	0.00	124,146.45
1Y-2	02/25/26 - 03/24/26	28	1.80000 %	127,976.98	179.17	0.00	0.00	0.00	0.00	179.17	0.00	124,146.45
1Y-3	02/25/26 - 03/24/26	28	1.30000 %	127,976.98	129.40	0.00	0.00	0.00	0.00	129.40	0.00	124,146.45
1Y-4	02/25/26 - 03/24/26	28	0.80000 %	127,976.98	79.63	0.00	0.00	0.00	0.00	79.63	0.00	124,146.45
Totals					14,329.09	0.00	0.00	0.00	0.00	14,329.09	0.00	

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

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Series 2017-C01



Distribution Date: 25-Mar-2026
02-Mar-2026 3:47:14 PM

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	42,117,071,181.00	0.00000 %	154.60272762	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	153.51947221
1M-1	457,271,000.00	5.08169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	700,000.00	7.33169 %	182.82425714	1.04254286	0.00000000	0.00000000	0.00000000	0.00000000	1.04254286	0.00000000	177.35207143
1M-2H	721,306,934.00	0.00000 %	182.82425456	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	177.35207193
1M-2A	233,333.33	7.33169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	240,435,644.70	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	233,333.33	7.33169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	240,435,644.70	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	233,333.33	7.33169 %	548.47277926	3.12762862	0.00000000	0.00000000	0.00000000	0.00000000	3.12762862	0.00000000	532.05622189
1M-CH	240,435,644.70	0.00000 %	548.47276366	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	532.05621575
1B-1	850,000.00	9.53169 %	1000.00000000	7.41354118	0.00000000	0.00000000	0.00000000	0.00000000	7.41354118	0.00000000	1000.00000000
1B-1H	217,939,980.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,789,980.00	0.00000 %	972.25248336	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	972.11462303
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 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	2.30000 %	548.47277926	0.98117144	0.00000000	0.00000000	0.00000000	0.00000000	0.98117144	0.00000000	532.05622189
1C-I2	0.00	1.80000 %	548.47277926	0.76787144	0.00000000	0.00000000	0.00000000	0.00000000	0.76787144	0.00000000	532.05622189
1C-I3	0.00	1.30000 %	548.47277926	0.55457144	0.00000000	0.00000000	0.00000000	0.00000000	0.55457144	0.00000000	532.05622189

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2026
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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
1C-I4	0.00	0.80000 %	548.47277926	0.34127143	0.00000000	0.00000000	0.00000000	0.00000000	0.34127143	0.00000000	532.05622189
1E-A1	233,333.33	5.03169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	233,333.33	5.53169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	233,333.33	6.03169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	233,333.33	6.53169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	233,333.33	5.03169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	233,333.33	5.53169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	233,333.33	6.03169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	233,333.33	6.53169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	233,333.33	5.03169 %	548.47277926	2.14645717	0.00000000	0.00000000	0.00000000	0.00000000	2.14645717	0.00000000	532.05622189
1E-C2	233,333.33	5.53169 %	548.47277926	2.35975718	0.00000000	0.00000000	0.00000000	0.00000000	2.35975718	0.00000000	532.05622189
1E-C3	233,333.33	6.03169 %	548.47277926	2.57305718	0.00000000	0.00000000	0.00000000	0.00000000	2.57305718	0.00000000	532.05622189
1E-C4	233,333.33	6.53169 %	548.47277926	2.78635718	0.00000000	0.00000000	0.00000000	0.00000000	2.78635718	0.00000000	532.05622189
1E-D1	466,666.66	5.03169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	466,666.66	5.53169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	466,666.66	6.03169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	466,666.66	6.53169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	466,666.66	7.33169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	466,666.66	5.03169 %	274.23638963	1.07322859	0.00000000	0.00000000	0.00000000	0.00000000	1.07322859	0.00000000	266.02811094
1E-F2	466,666.66	5.53169 %	274.23638963	1.17987859	0.00000000	0.00000000	0.00000000	0.00000000	1.17987859	0.00000000	266.02811094
1E-F3	466,666.66	6.03169 %	274.23638963	1.28652859	0.00000000	0.00000000	0.00000000	0.00000000	1.28652859	0.00000000	266.02811094
1E-F4	466,666.66	6.53169 %	274.23638963	1.39317859	0.00000000	0.00000000	0.00000000	0.00000000	1.39317859	0.00000000	266.02811094
1E-F5	466,666.66	7.33169 %	274.23638963	1.56381431	0.00000000	0.00000000	0.00000000	0.00000000	1.56381431	0.00000000	266.02811094
1X-1	0.00	2.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	1.80000 %	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
1X-3	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	2.30000 %	274.23638963	0.49058572	0.00000000	0.00000000	0.00000000	0.00000000	0.49058572	0.00000000	266.02811094
1Y-2	0.00	1.80000 %	274.23638963	0.38393572	0.00000000	0.00000000	0.00000000	0.00000000	0.38393572	0.00000000	266.02811094
1Y-3	0.00	1.30000 %	274.23638963	0.27728572	0.00000000	0.00000000	0.00000000	0.00000000	0.27728572	0.00000000	266.02811094
1Y-4	0.00	0.80000 %	274.23638963	0.17063572	0.00000000	0.00000000	0.00000000	0.00000000	0.17063572	0.00000000	266.02811094

(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	60,190.94
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(30,162.46)
Total Deposits	30,028.48
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	10,861.82
Total Withdrawals (Pool Distribution Amount)	30,028.48
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	49,604,661.61
Total Principal Reduction Cumulative	36,732,677,149.38
Scheduled Principal Current	20,657,720.51
Scheduled Principal Cumulative	4,246,789,204.99
Unscheduled Principal Current	28,916,778.64
Unscheduled Principal Cumulative	32,479,786,945.32
Senior Reduction Amount	45623545.34
Subordinate Reduction Amount	3,950,953.81
Calculated Tranche Write-down Amount	30,162.46
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	84,037.01
Recovery Principal on Previously Liquidated Loan Current	30,162.46
Recovery Principal on Previously Liquidated Loan Cumulative	306,091.36
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	43370
Period Reference Pool Removal Loan Count	180
Period Ending Loan Count	43190
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	7,025,318,883.31
Period PIF Loan Count Current	180
PIF Loan Count Cumulative	136635
Period PIF Loan UPB Current	22,809,497.59
PIF Loan UPB Cumulative	31,096,475,845.85
Period Partial Prepayment Amount	6,248,171.12
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	156
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,829,618.88
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	35,383,296.80
Total Active Modified Loan Count	914
Total Active Modified Loan UPB	208,172,649.29
Adjusted SOFR	3.781690%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.035116%
Subordinate Percentage	7.964884%
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	3.750000 %	7.960000 %	7.960000 %
1M-1	0.00	0.00	2.650000 %	7.960000 %	7.960000 %
1M-1H	0.00	0.00	2.650000 %	7.960000 %	7.960000 %
1M-2	0.00	0.00	1.000000 %	6.100000 %	6.140000 %
1M-2H	0.00	0.00	1.000000 %	6.100000 %	6.140000 %
1M-2A	0.00	0.00	2.100000 %	7.960000 %	7.960000 %
1M-2B	0.00	0.00	1.550000 %	7.960000 %	7.960000 %
1M-2C	0.00	0.00	1.000000 %	6.100000 %	6.140000 %
1B-1	0.00	0.00	0.500000 %	3.010000 %	3.027463 %
1B-1H	0.00	0.00	0.500000 %	3.010000 %	3.030000 %
1B-2H	30,162.46	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	417	70,125,627.19	0.965501 %	0.998184 %
60 Days	111	18,695,533.88	0.257004 %	0.266117 %
90 Days	49	7,929,532.28	0.113452 %	0.112871 %
120 Days	26	5,185,734.76	0.060199 %	0.073815 %
150 Days	23	3,534,883.06	0.053253 %	0.050316 %
180+ Days	125	26,575,225.00	0.289419 %	0.378278 %
Totals	751	132,046,536.17	1.738828 %	1.879581 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	317	85,256,026.51	84,037.01	0.098570

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	367,121.96	411.01	0.111955
Summary	0037906667	145,038.93	196.41	0.135419
Summary	0037906755	288,826.75	601.70	0.208326
Summary	0037906920	153,329.17	143.75	0.093753
Summary	0037907226	142,344.90	315.28	0.221490
Summary	0037907273	245,062.95	25.53	0.010418
Summary	0037907395	167,652.27	190.31	0.113515
Summary	0037907638	292,804.88	30.50	0.010416
Summary	0037907913	305,662.59	254.72	0.083334
Summary	0037908206	583,351.74	564.54	0.096775
Summary	0037908209	322,997.28	297.15	0.091998
Summary	0037908316	197,349.14	167.52	0.084885
Summary	0037908497	257,391.58	214.49	0.083332
Summary	0037909377	605,107.98	378.19	0.062500
Summary	0037910785	200,064.88	270.92	0.135416
Summary	0037910899	84,568.81	88.09	0.104164
Summary	0037911544	70,443.50	58.70	0.083329
Summary	0037914854	206,968.13	280.27	0.135417
Summary	0037915031	336,336.87	280.28	0.083333
Summary	0037915737	420,067.66	430.37	0.102453
Summary	0037916242	346,721.42	325.05	0.093750
Summary	0037916736	376,783.80	39.25	0.010417
Summary	0037916774	562,851.87	762.20	0.135418
Summary	0037917245	239,291.89	398.82	0.166667
Summary	0037917800	390,595.53	271.43	0.069491

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037918420	342,037.30	391.92	0.114584
Summary	0037918526	108,742.98	169.91	0.156249
Summary	0037918592	204,079.70	127.55	0.062500
Summary	0037918962	111,834.75	186.39	0.166666
Summary	0037919007	214,244.50	319.94	0.149334
Summary	0037919126	379,187.83	197.49	0.052082
Summary	0037919235	318,750.34	365.23	0.114582
Summary	0037919910	213,482.32	177.90	0.083332
Summary	0037920217	208,140.03	238.49	0.114582
Summary	0037920228	356,118.57	482.24	0.135416
Summary	0037920310	589,813.03	921.58	0.156250
Summary	0037920372	89,985.16	93.73	0.104162
Summary	0037921630	192,175.71	300.27	0.156248
Summary	0037921946	207,267.89	86.36	0.041666
Summary	0037922111	312,663.45	455.97	0.145834
Summary	0037922257	507,284.76	521.71	0.102844
Summary	0037922321	228,728.34	190.61	0.083335
Summary	0037923690	261,415.88	272.31	0.104167
Summary	0037924175	380,374.13	835.65	0.219692
Summary	0037924237	121,838.22	152.30	0.125002
Summary	0037924491	39,602.20	74.25	0.187490
Summary	0037925153	220,000.62	297.92	0.135418
Summary	0037925406	331,749.96	308.25	0.092916
Summary	0037927043	479,715.65	799.53	0.166667
Summary	0037927239	172,182.03	182.83	0.106184
Summary	0037929612	466,047.24	505.68	0.108504
Summary	0037929845	453,530.75	330.70	0.072917
Summary	0037929894	267,463.51	167.16	0.062498
Summary	0037930698	196,632.04	225.31	0.114585
Summary	0037931237	84,448.68	131.25	0.155420
Summary	0037931245	121,614.86	152.02	0.125001
Summary	0037931314	271,495.09	311.09	0.114584
Summary	0037931403	338,343.27	37.71	0.011145
Summary	0037931764	384,556.45	157.03	0.040834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037932340	323,561.26	370.75	0.114584
Summary	0037934240	265,952.70	223.18	0.083917
Summary	0037937662	162,302.98	301.60	0.185825
Summary	0037938096	137,926.25	229.88	0.166669
Summary	0037938169	81,756.79	119.23	0.145835
Summary	0037939022	336,124.33	514.71	0.153131
Summary	0037939504	440,214.83	468.02	0.106316
Summary	0037940486	171,621.16	172.30	0.100396
Summary	0037941023	137,450.23	171.81	0.124998
Summary	0037941111	359,182.46	448.98	0.125001
Summary	0037941260	174,098.90	178.03	0.102258
Summary	0037941995	276,154.85	230.13	0.083334
Summary	0037942230	463,490.42	531.08	0.114583
Summary	0037942354	160,286.56	100.18	0.062501
Summary	0037942938	85,797.46	62.56	0.072916
Summary	0037942960	75,266.43	109.76	0.145829
Summary	0037943035	148,307.77	216.28	0.145832
Summary	0037943056	360,270.52	375.28	0.104166
Summary	0037943120	376,838.36	510.30	0.135416
Summary	0037944097	211,525.86	330.51	0.156250
Summary	0037944396	400,072.41	291.72	0.072917
Summary	0037944613	535,383.58	390.38	0.072916
Summary	0037945192	132,220.58	30.86	0.023340
Summary	0037947271	601,922.99	627.00	0.104166
Summary	0037947337	245,839.81	117.33	0.047726
Summary	0037947449	168,750.45	94.81	0.056184
Summary	0037948457	395,381.37	329.48	0.083332
Summary	0037948957	84,295.91	26.34	0.031247
Summary	0037949123	192,789.75	140.58	0.072919
Summary	0037951452	188,962.73	298.41	0.157920
Summary	0037951648	245,273.07	333.63	0.136024
Summary	0037951661	245,218.66	285.51	0.116431
Summary	0037952031	579,664.32	603.82	0.104167
Summary	0037953193	94,849.96	6.66	0.007022

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037953222	337,323.78	316.24	0.093750
Summary	0037954837	549,283.02	400.52	0.072917
Summary	0037955036	80,882.83	84.25	0.104163
Summary	0037955188	115,236.03	180.06	0.156253
Summary	0037955574	588,924.46	429.42	0.072916
Summary	0037955856	392,821.31	365.00	0.092918
Summary	0037955992	356,256.12	348.83	0.097916
Summary	0037956042	105,444.79	153.77	0.145830
Summary	0037956792	368,434.50	568.83	0.154391
Summary	0037956995	93,678.30	165.89	0.177085
Summary	0037958789	170,708.26	43.28	0.025353
Summary	0037959703	471,770.84	678.30	0.143777
Summary	0037959834	490,329.87	766.14	0.156250
Summary	0037961113	229,345.77	262.79	0.114582
Summary	0037963954	214,055.40	89.19	0.041667
Summary	0037964118	141,203.53	88.25	0.062498
Summary	0037964813	155,626.26	163.10	0.104802
Summary	0037964884	170,303.87	136.92	0.080397
Summary	0037966128	377,247.37	453.95	0.120332
Summary	0037966129	151,729.41	3.16	0.002083
Summary	0037966571	300,176.98	358.99	0.119593
Summary	0037966854	235,609.46	245.43	0.104168
Summary	0037966959	181,542.58	16.79	0.009249
Summary	0037967749	489,294.98	305.81	0.062500
Summary	0037967774	316,844.82	308.10	0.097240
Summary	0037967788	91,662.65	8.92	0.009731
Summary	0037968231	311,236.90	378.16	0.121502
Summary	0037968251	145,969.72	197.67	0.135418
Summary	0037968520	220,035.95	206.28	0.093748
Summary	0037969438	271,732.03	311.36	0.114583
Summary	0037969557	135,528.87	183.53	0.135418
Summary	0037970194	580,048.51	543.80	0.093751
Summary	0037970850	127,757.95	106.46	0.083329
Summary	0037971104	198,914.96	227.92	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037971636	327,127.32	340.76	0.104167
Summary	0037971676	197,639.98	197.64	0.100000
Summary	0037971677	149,761.43	156.00	0.104166
Summary	0037972886	194,353.66	222.70	0.114585
Summary	0037972921	328,784.33	410.98	0.125000
Summary	0037973601	146,371.50	137.22	0.093748
Summary	0037973741	368,112.80	230.07	0.062500
Summary	0037974449	145,593.80	91.00	0.062503
Summary	0037974450	316,069.30	197.54	0.062499
Summary	0037975851	526,638.59	591.92	0.112396
Summary	0037975871	202,056.07	180.25	0.089208
Summary	0037975935	239,282.51	413.48	0.172800
Summary	0037976671	465,557.26	238.80	0.051293
Summary	0037976709	219,364.35	217.48	0.099141
Summary	0037977307	210,129.77	143.50	0.068291
Summary	0037978532	191,345.69	179.39	0.093752
Summary	0037978651	373,038.64	116.57	0.031249
Summary	0037979877	355,772.12	481.77	0.135415
Summary	0037981367	155,333.12	32.36	0.020833
Summary	0037983870	162,214.08	165.67	0.102130
Summary	0037985656	262,768.82	273.72	0.104168
Summary	0037985917	320,982.23	200.61	0.062499
Summary	0037985938	246,070.92	262.82	0.106807
Summary	0037989578	327,101.02	341.29	0.104338
Summary	0037991131	71,414.66	51.48	0.072086
Summary	0037991482	355,708.33	14.10	0.003964
Summary	0037991764	377,876.47	354.90	0.093920
Summary	0037992592	125,960.98	117.04	0.092918
Summary	0037994165	552,499.38	460.42	0.083334
Summary	0037994776	223,698.83	207.85	0.092915
Summary	0037995277	114,306.82	113.15	0.098988
Summary	0037995663	279,181.37	319.90	0.114585
Summary	0037995791	78,159.67	65.13	0.083329
Summary	0037995851	103,540.23	140.21	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037996072	156,902.48	39.88	0.025417
Summary	0037996145	251,036.16	233.25	0.092915
Summary	0037997456	624,391.29	650.41	0.104167
Summary	0037998555	450,497.54	375.41	0.083332
Summary	0037999339	388,110.23	565.99	0.145832
Summary	0037999501	344,989.82	467.17	0.135416
Summary	0037999724	254,496.13	414.60	0.162910
Summary	0038001096	122,180.23	127.27	0.104166
Summary	0038001111	308,432.90	12.20	0.003955
Summary	0038002395	246,792.85	231.37	0.093751
Summary	0038002946	279,948.83	408.26	0.145834
Summary	0038003503	245,684.11	179.14	0.072915
Summary	0038003894	210,452.46	306.91	0.145833
Summary	0038004305	134,099.83	153.66	0.114586
Summary	0038006391	290,082.97	90.65	0.031250
Summary	0038006455	133,145.26	154.64	0.116144
Summary	0038006558	223,565.10	2.69	0.001203
Summary	0038006561	118,286.77	61.61	0.052085
Summary	0038007050	83,596.87	104.50	0.125005
Summary	0038007659	400,866.88	375.81	0.093749
Summary	0038008390	1,224,445.65	1,403.01	0.114583
Summary	0038008455	121,739.94	190.22	0.156251
Summary	0038011489	140,609.53	205.06	0.145836
Summary	0038011851	310,842.20	356.17	0.114582
Summary	0038012001	582,301.97	788.53	0.135416
Summary	0038012288	110,428.09	23.01	0.020837
Summary	0038013195	168,781.11	246.14	0.145834
Summary	0038013556	327,593.79	204.75	0.062501
Summary	0038013828	576,026.25	480.02	0.083333
Summary	0038014437	317,509.17	429.96	0.135417
Summary	0038015845	336,897.12	659.35	0.195713
Summary	0038015927	166,895.07	69.54	0.041667
Summary	0038016650	567,080.88	354.43	0.062501
Summary	0038016659	296,965.13	28.46	0.009584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038017854	646,708.86	632.59	0.097817
Summary	0038018327	105,346.39	120.71	0.114584
Summary	0038019071	94,691.35	96.29	0.101688
Summary	0038019732	470,503.26	588.13	0.125000
Summary	0038019761	193,265.29	221.45	0.114583
Summary	0038021335	407,846.86	431.38	0.105770
Summary	0038021361	197,555.96	102.89	0.052081
Summary	0038021392	198,508.99	165.42	0.083331
Summary	0038021618	151,886.42	174.04	0.114586
Summary	0038021905	188,815.89	175.44	0.092916
Summary	0038021918	313,407.89	275.29	0.087838
Summary	0038022113	248,244.71	155.15	0.062499
Summary	0038022359	253,602.01	317.00	0.124999
Summary	0038022535	306,127.46	446.44	0.145835
Summary	0038022985	449,955.00	262.67	0.058377
Summary	0038023852	82,347.19	76.92	0.093409
Summary	0038024644	154,676.55	111.50	0.072086
Summary	0038024645	355,432.30	305.82	0.086042
Summary	0038024715	275,300.11	286.77	0.104166
Summary	0038025122	367,931.73	411.23	0.111768
Summary	0038025316	341,797.03	284.83	0.083333
Summary	0038025508	244,910.34	357.16	0.145833
Summary	0038025653	200,944.90	167.45	0.083331
Summary	0038026312	115,530.76	169.64	0.146835
Summary	0038026322	331,288.09	207.06	0.062501
Summary	0038027127	301,685.95	157.13	0.052084
Summary	0038027509	108,330.88	104.20	0.096187
Summary	0038028847	670,896.35	838.62	0.125000
Summary	0038028911	311,019.93	323.98	0.104167
Summary	0038029096	150,422.90	235.04	0.156253
Summary	0038029488	54,936.90	40.06	0.072920
Summary	0038030860	204,004.97	170.00	0.083331
Summary	0038031062	306,565.61	127.74	0.041668
Summary	0038031835	154,828.30	258.05	0.166668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038031918	268,986.74	364.25	0.135416
Summary	0038032384	102,981.55	32.18	0.031248
Summary	0038032497	285,083.40	237.57	0.083334
Summary	0038032614	151,787.02	126.49	0.083334
Summary	0038034654	192,253.39	180.24	0.093751
Summary	0038034938	186,333.63	196.84	0.105638
Summary	0038035260	184,032.43	268.38	0.145833
Summary	0038035857	320,236.39	294.06	0.091826
Summary	0038035918	392,654.71	433.65	0.110441
Summary	0038037051	359,100.96	336.66	0.093751
Summary	0038037345	458,208.93	751.38	0.163982
Summary	0038038226	131,183.15	140.59	0.107171
Summary	0038043040	559,775.88	621.51	0.111028
Summary	0038043127	127,092.24	94.53	0.074379
Summary	0038043596	400,726.89	375.35	0.093667
Summary	0038043888	179,721.07	226.19	0.125856
Summary	0038044317	175,399.17	18.27	0.010416
Summary	0038044822	57,521.82	36.37	0.063228
Summary	0038045146	217,868.91	219.53	0.100762
Summary	0038045629	589,899.93	553.03	0.093750
Summary	0038046883	132,487.43	220.81	0.166665
Summary	0038047173	293,126.38	122.14	0.041668
Summary	0038047548	268,658.96	9.42	0.003506
Summary	0038048610	86,663.27	90.27	0.104162
Summary	0038049391	284,225.88	236.85	0.083332
Summary	0038049580	306,267.60	223.32	0.072917
Summary	0038049696	13,855.85	10.73	0.077440
Summary	0038052814	1,011,895.27	1,851.85	0.183008
Summary	0038052902	383,808.04	359.82	0.093750
Summary	0038053555	86,110.92	34.82	0.040436
Summary	0038055270	484,452.64	504.64	0.104167
Summary	0038055358	113,102.88	128.65	0.113746
Summary	0038056750	279,982.72	145.82	0.052082
Summary	0038057036	211,487.80	198.27	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038058054	95,884.43	141.73	0.147813
Summary	0038059200	188,801.64	225.35	0.119358
Summary	0038059209	361,419.14	263.53	0.072915
Summary	0038059651	295,190.80	308.11	0.104377
Summary	0038060684	296,881.59	216.48	0.072918
Summary	0038061275	46,635.73	63.15	0.135411
Summary	0038061628	400,469.75	375.44	0.093750
Summary	0038062899	132,252.69	82.66	0.062502
Summary	0038062918	367,550.54	306.29	0.083333
Summary	0038063078	123,101.28	107.05	0.086961
Summary	0038063688	129,504.29	125.27	0.096730
Summary	0038063951	284,478.21	205.06	0.072083
Summary	0038063988	161,016.29	268.36	0.166666
Summary	0038064208	303,279.67	221.14	0.072916
Summary	0038064743	159,903.22	167.21	0.104570
Summary	0038064853	457,382.30	398.21	0.087063
Summary	0038064940	247,535.11	220.06	0.088901
Summary	0038065246	137,779.43	200.93	0.145835
Summary	0038065526	171,136.96	124.79	0.072918
Summary	0038067442	109,822.86	121.45	0.110587
Summary	0038067996	153,986.93	80.20	0.052082
Summary	0038068248	53,992.79	50.62	0.093753
Summary	0038068842	246,257.44	359.13	0.145835
Summary	0038069719	322,025.37	301.90	0.093750
Summary	0038070082	174,649.26	94.34	0.054017
Summary	0038070250	208,737.76	195.69	0.093749
Summary	0038070435	287,759.40	359.70	0.125000
Summary	0038070934	182,298.81	195.92	0.107472
Summary	0038072253	465,283.80	290.80	0.062499
Summary	0038072877	206,778.63	246.39	0.119156
Summary	0038074587	393,489.84	327.91	0.083334
Summary	0038075022	133,145.78	124.82	0.093747
Summary	0038075628	172,442.79	197.59	0.114583
Summary	0038076966	328,655.85	239.64	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038077065	242,230.69	176.63	0.072918
Summary	0038077162	323,090.31	403.86	0.124999
Summary	0038077227	246,543.53	333.86	0.135416
Summary	0038081872	414,394.28	259.00	0.062501
Summary	0038082233	321,886.49	177.68	0.055200
Summary	0038082722	317,587.47	60.91	0.019179
Summary	0038082800	73,937.56	130.31	0.176243
Summary	0038083109	72,498.47	87.69	0.120954
Summary	0038083637	306,616.96	287.45	0.093749
Summary	0038084293	119,842.14	87.38	0.072913
Summary	0038084323	222,536.48	347.71	0.156249
Summary	0038084713	322,528.20	537.55	0.166668
Summary	0038085226	224,891.58	117.13	0.052083
Summary	0038085336	302,442.11	218.01	0.072083
Summary	0038086410	360,609.26	187.82	0.052084
Summary	0038086689	403,296.44	173.35	0.042983
Summary	0038087001	319,139.05	416.65	0.130554
Summary	0038087593	310,372.92	387.97	0.125001
Summary	0038087691	277,577.19	144.57	0.052083
Summary	0038087693	278,691.85	287.23	0.103064

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Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	562,942.23	30,162.46	105,603.78	18.759

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037962006	99,821.77	(1,215.37)	60,068.84	60.176
0038051243	217,045.86	8,582.71	50,548.25	23.289
0038081779	246,074.60	22,795.12	(5,013.31)	(2.037)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
206	35,383,296.80	6,101,042.74	17.243

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(4,146.74)	(1.237)
0037907541	93,239.82	10,644.23	11.416
0037909339	435,806.60	111,659.40	25.621
0037909406	298,340.15	(3,417.07)	(1.145)
0037910161	69,493.29	28,818.01	41.469
0037910436	443,393.47	127,395.67	28.732
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037916007	151,550.06	21,152.88	13.958
0037917538	23,964.18	17,303.68	72.206
0037917766	105,726.47	20,534.32	19.422
0037918602	104,053.62	31,634.49	30.402
0037919004	386,063.75	128,824.55	33.369
0037919634	78,181.43	25,011.90	31.992
0037920453	94,206.45	5,133.15	5.449
0037922248	400,650.33	43,822.31	10.938
0037922971	391,519.71	71,646.48	18.300
0037923431	362,556.83	68,473.10	18.886
0037924032	130,003.02	6,206.30	4.774
0037924766	179,113.90	18,405.41	10.276
0037924794	203,521.56	8,172.78	4.016
0037925264	142,401.78	3,597.09	2.526

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
0037927504	231,517.09	(86,703.05)	(37.450)
0037928337	155,369.71	48,459.63	31.190
0037928774	60,022.06	3,717.93	6.194
0037928783	50,236.02	66,483.47	132.342
0037929582	198,744.33	(743.79)	(0.374)
0037929669	67,149.31	11,350.24	16.903
0037931937	172,710.32	6,651.55	3.851
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037932832	114,881.01	56,344.41	49.046
0037935431	49,759.43	7,300.38	14.671
0037936787	155,669.78	4,820.74	3.097
0037936896	162,047.79	19,252.91	11.881
0037938237	103,222.77	25,685.51	24.884
0037938475	187,220.10	603.25	0.322
0037939369	113,278.25	981.86	0.867
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149
0037940842	82,156.98	98,706.47	120.144
0037940972	127,413.59	12,699.41	9.967
0037941240	251,919.19	70,003.24	27.788
0037941465	378,867.66	98,196.32	25.918
0037941853	74,440.41	28,487.09	38.268
0037942154	243,654.39	(3,618.71)	(1.485)
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037942877	280,329.57	48,749.56	17.390

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037943696	146,999.94	21,521.86	14.641
0037943948	101,262.08	14,774.68	14.591
0037944220	237,001.81	31,658.29	13.358
0037944345	100,419.72	3,450.64	3.436
0037944681	239,891.13	25,864.62	10.782
0037946275	185,222.84	36,162.12	19.524
0037948884	97,798.17	13,662.99	13.971
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
0037950962	32,750.23	4,146.33	12.660
0037951939	39,697.63	10,107.33	25.461
0037952283	402,169.91	(76,140.85)	(18.933)
0037953773	102,731.53	35,544.02	34.599
0037956555	172,745.33	1,519.79	0.880
0037957455	183,982.35	50,938.06	27.686
0037957713	160,510.45	37,481.89	23.352
0037960508	79,881.08	26,732.59	33.465
0037960666	43,001.26	65.15	0.152
0037961691	63,606.15	27,158.13	42.697
0037962006	99,821.77	60,068.84	60.176
0037963601	382,718.62	6,134.47	1.603
0037963725	242,202.62	48,085.51	19.853
0037964212	399,963.96	136,158.89	34.043
0037964539	188,022.00	58,482.02	31.104
0037964582	225,853.57	7,017.40	3.107
0037964659	77,701.91	87,309.75	112.365
0037965121	89,564.05	(289.96)	(0.324)
0037965750	424,704.64	25,358.78	5.971
0037965756	141,470.02	(20,485.34)	(14.480)

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 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Mar-2026
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037966364	54,957.19	(5,718.14)	(10.405)
0037966392	297,342.88	32,494.45	10.928
0037966468	191,868.40	11,553.91	6.022
0037968253	140,303.15	(14,304.83)	(10.196)
0037970631	591,784.65	14,337.46	2.423
0037970758	146,858.09	139,610.57	95.065
0037971135	273,248.99	124,824.20	45.681
0037973677	27,792.28	21,050.39	75.742
0037974222	168,185.10	8,757.34	5.207
0037975307	121,387.89	3,933.37	3.240
0037976146	78,675.09	16,875.84	21.450
0037977103	208,145.79	30,414.13	14.612
0037977244	414,878.96	191,629.77	46.189
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(5,013.31)	(3.440)
0037979296	247,180.14	56,060.15	22.680
0037980309	36,003.78	12,848.31	35.686
0037981074	198,143.67	18,306.19	9.239
0037983902	121,781.89	5,735.64	4.710
0037983961	141,629.91	43,419.97	30.657
0037984412	6,516.71	3,721.16	57.102
0037985127	92,829.75	47,938.46	51.641
0037986404	299,663.32	4,617.07	1.541
0037987199	151,184.65	41,761.73	27.623
0037989866	67,994.53	39,893.91	58.672
0037989870	70,942.89	(13,341.34)	(18.806)
0037990841	121,762.14	48,020.49	39.438
0037991061	99,176.41	2,934.94	2.959
0037991221	95,000.70	1,973.44	2.077

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037992546	278,338.82	44,733.73	16.072
0037993032	170,421.95	(912.32)	(0.535)
0037995814	191,196.61	37,491.54	19.609
0037998143	70,051.39	92,563.32	132.136
0037999612	53,462.73	53,792.15	100.616
0038003328	148,316.58	20,516.26	13.833
0038004763	244,748.64	6,612.58	2.702
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008406	224,027.84	30,370.04	13.556
0038008591	180,139.94	(9,322.40)	(5.175)
0038008767	145,025.78	56,789.49	39.158
0038008987	173,422.04	37,609.26	21.687
0038009094	48,405.13	62,484.51	129.087
0038010004	406,166.56	41,657.83	10.256
0038011443	54,677.08	1,892.51	3.461
0038011712	138,939.84	11,903.18	8.567
0038012462	147,373.78	30,705.51	20.835
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038018529	92,241.27	4,280.23	4.640
0038019669	208,950.88	35,405.04	16.944
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038023745	419,499.85	63,189.52	15.063
0038023780	172,165.33	28,289.55	16.432

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Credit-Linked Notes

Series 2017-C01



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038025748	231,117.07	2,356.50	1.020
0038026559	143,606.62	23,070.89	16.065
0038027060	41,612.29	1,829.15	4.396
0038029134	484,642.11	56,587.56	11.676
0038029695	118,457.18	45,756.98	38.627
0038029703	222,838.78	22,334.79	10.023
0038030027	370,199.84	76,730.25	20.727
0038033903	68,000.50	7,233.23	10.637
0038034222	325,096.63	104,066.56	32.011
0038036515	110,473.97	66,849.71	60.512
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038039848	57,321.06	13,870.72	24.198
0038040312	71,451.05	8,084.25	11.314
0038041392	60,551.42	941.21	1.554
0038042038	38,374.46	27,654.91	72.066
0038042164	82,216.17	2,092.06	2.545
0038042998	291,190.86	4,365.50	1.499
0038043175	100,845.37	8,591.57	8.520
0038044072	588,590.93	8,532.88	1.450
0038044228	103,043.28	2,622.81	2.545
0038045698	88,487.82	3,743.58	4.231
0038046118	86,010.78	2,366.52	2.751
0038047297	194,112.22	800.03	0.412
0038047856	47,915.10	26,195.45	54.671
0038048021	155,160.61	6,167.90	3.975
0038048341	363,470.93	134,742.18	37.071
0038051243	217,045.86	50,548.25	23.289
0038051381	143,167.39	(6,787.09)	(4.741)

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Credit-Linked Notes

Series 2017-C01



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038052663	206,903.47	83,546.98	40.380
0038054212	85,954.35	10,767.81	12.527
0038054814	350,443.56	10,165.57	2.901
0038055137	50,767.01	12,571.90	24.764
0038057933	45,490.29	2,975.39	6.541
0038060431	173,936.36	38,211.55	21.969
0038063121	362,210.81	110,785.51	30.586
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	83,169.80	75.377
0038063804	49,398.39	19,607.01	39.692
0038065329	238,451.32	70,436.01	29.539
0038066252	307,539.86	(55,252.44)	(17.966)
0038066669	110,045.84	11,980.52	10.887
0038067236	155,501.07	25,125.26	16.158
0038068792	147,616.41	(377.46)	(0.256)
0038069533	74,644.73	11,729.20	15.713
0038069537	158,175.83	37,963.41	24.001
0038070211	146,340.04	11,006.52	7.521
0038071595	300,968.78	42,446.98	14.103
0038071773	208,581.60	76,741.63	36.792
0038071786	137,088.64	8,022.28	5.852
0038073277	369,828.40	73,252.33	19.807
0038074021	50,121.23	46,302.81	92.382
0038074022	51,231.69	102,982.43	201.013
0038074443	165,657.62	4,589.24	2.770
0038074900	220,334.53	31,256.81	14.186
0038075173	214,850.56	61,657.28	28.698
0038075618	98,369.32	5,378.87	5.468
0038075911	385,541.54	119,598.74	31.021

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Mar-2026
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038076637	121,650.29	(59,449.40)	(48.869)
0038078504	116,284.83	(5,503.15)	(4.732)
0038080841	264,650.19	72,941.82	27.562
0038081279	257,831.11	10,360.62	4.018
0038081779	246,074.60	(5,013.31)	(2.037)
0038082754	98,575.69	18,933.83	19.207
0038082874	63,819.53	56,930.99	89.206
0038083925	88,824.63	50,649.79	57.022
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2026
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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	3	562,942.23	30,162.46	0.000 %	0	0.00	0.00	0.000 %	3	562,942.23	30,162.46	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0037962006	117,000.00	3.875 %	OK	80.00	360	99,821.77	12/31/2025	(1,215.37)	60,068.84
Summary	0038051243	249,000.00	4.375 %	OH	77.00	360	217,045.86	01/31/2026	8,582.71	50,548.25
Summary	0038081779	292,000.00	3.875 %	OK	80.00	360	246,074.60	12/31/2025	22,795.12	(5,013.31)

Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.

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-C01



Distribution Date: 25-Mar-2026
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Realized Loss Report - Collateral

Summary

MDR

Current Month0.000 %
3 Month Average0.007 %
12 Month Average0.006 %

MDR: Current vs. 12mo Average

Month	Current MDR	12 Month Avg MDR
Apr-25	0.028%	0.006%
May-25	0.000%	0.006%
Jun-25	0.000%	0.006%
Jul-25	0.000%	0.006%
Aug-25	0.000%	0.006%
Sep-25	0.000%	0.006%
Oct-25	0.000%	0.006%
Nov-25	0.000%	0.006%
Dec-25	0.000%	0.006%
Jan-26	0.000%	0.006%
Feb-26	0.000%	0.006%
Mar-26	0.000%	0.006%

CDR

Current Month0.000 %
3 Month Average0.082 %
12 Month Average0.071 %

CDR: Current vs. 12mo Average

Month	Current CDR	12 Month Avg CDR
Apr-25	0.28%	0.071%
May-25	0.00%	0.071%
Jun-25	0.00%	0.071%
Jul-25	0.00%	0.071%
Aug-25	0.00%	0.071%
Sep-25	0.00%	0.071%
Oct-25	0.00%	0.071%
Nov-25	0.00%	0.071%
Dec-25	0.00%	0.071%
Jan-26	0.00%	0.071%
Feb-26	0.00%	0.071%
Mar-26	0.00%	0.071%

SDA

Current Month0.000 %
3 Month Average1.238 %
12 Month Average0.718 %

SDA: Current vs. 12mo Average

Month	Current SDA	12 Month Avg SDA
Apr-25	2.0%	0.718%
May-25	0.0%	0.718%
Jun-25	0.0%	0.718%
Jul-25	0.0%	0.718%
Aug-25	0.0%	0.718%
Sep-25	0.0%	0.718%
Oct-25	0.0%	0.718%
Nov-25	0.0%	0.718%
Dec-25	0.0%	0.718%
Jan-26	0.0%	0.718%
Feb-26	0.0%	0.718%
Mar-26	0.0%	0.718%

Loss Severity

Current Month (Cumulative)17.243 %
3 Month Average (Cumulative)17.201 %
12 Month Average (Cumulative)17.264 %

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

Month	Current Severity	12 Month Avg Severity
Apr-25	17.10%	16.20%
May-25	17.10%	16.20%
Jun-25	17.20%	16.20%
Jul-25	17.20%	16.20%
Aug-25	17.20%	16.20%
Sep-25	17.20%	16.20%
Oct-25	17.20%	16.20%
Nov-25	17.20%	16.20%
Dec-25	17.20%	16.20%
Jan-26	17.20%	16.20%
Feb-26	17.20%	16.20%
Mar-26	17.20%	16.20%

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.

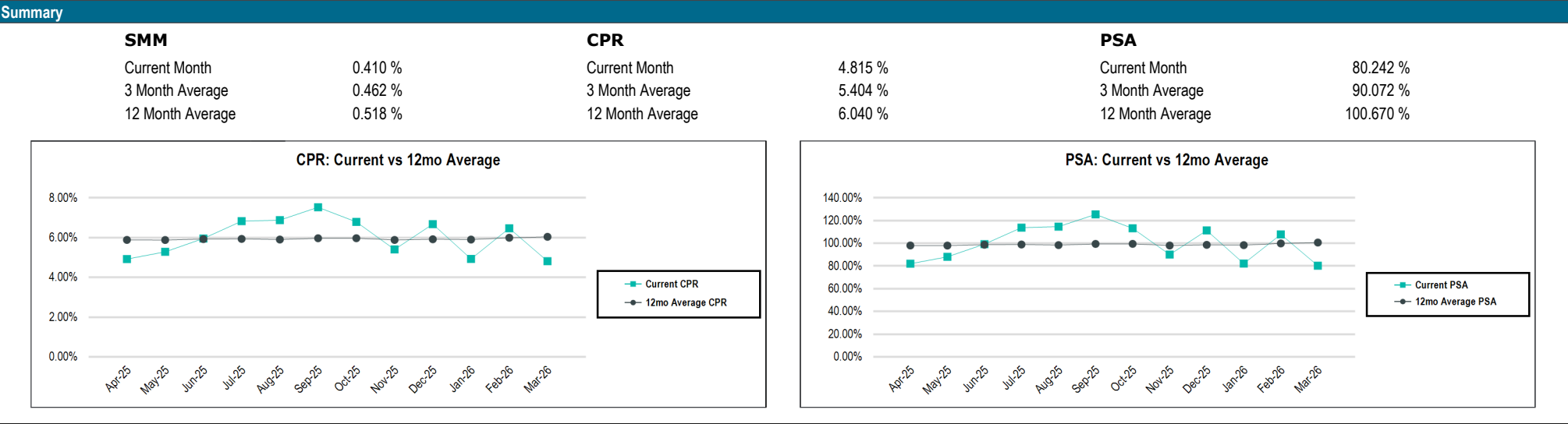
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Prepayment Rates



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
156	29,829,618.88

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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

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-C01), 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.

Closing Date

Mean January 26, 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.

Bond Retirement Detail – Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XEP5	685,905,000	531,050,719	154,854,281
1M-2H	N/A	36,101,934	(531,050,719)	567,152,653

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

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XEQ3	207,850,000	64,176,000	143,674,000
1B-1H	N/A	10,939,980	(64,176,000)	75,115,980

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

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Supplemental Reporting

Bond Retirement Detail – Effective October 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XEQ3	143,674,000	16,920,000	126,754,000
1B-1H	N/A	75,115,980	(16,920,000)	92,035,980

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

Bond Retirement Detail – Effective April 2024

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XEQ3	126,754,000	125,904,000	850,000
1B-1H	N/A	92,035,980	(125,904,000)	217,939,980

Fannie Mae EU/UK Risk Retention Certification

The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment.

Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches.

Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.

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Distribution Date: 25-Mar-2026
02-Mar-2026 3:47:15 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C01



Supplemental Reporting

Bond Retirement Detail – Effective May 2025				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XEP5	154,854,281	154,154,281	700,000
1M-2H	N/A	567,152,653	(154,154,281)	721,306,934
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-may-2025				