

No.	Description	Coupon Rate (%)	Trading Name	ISIN Code
1	Connecticut Avenue Securities, Series 2016-C07, US\$192.504M Class 2M-1, Notes Due 25 May 2029	Floating Rate	FMS16C07C2M1 f290525S	US30711XAA28
2	Connecticut Avenue Securities, Series 2016-C07, US\$449.177M Class 2M-2, Notes Due 25 May 2029	Floating Rate	FMS16C07C2M2 f290525S	US30711XEC48
3	Connecticut Avenue Securities, Series 2016-C07, US\$139.031M Class 2M-2A, Notes Due 25 May 2029	Floating Rate	FMS16C07C2M2A f290525S	US30711XEA81
4	Connecticut Avenue Securities, Series 2016-C07, US\$310.146M Class 2M-2B, Notes Due 25 May 2029	Floating Rate	FMS16C07C2M2B f290525S	US30711XEB64
5	Connecticut Avenue Securities, Series 2016-C07, US\$139.031M Class 2M-2R, Notes Due 25 May 2029	Floating Rate	FMS16C07C2M2R f290525S	US30711XED21
6	Connecticut Avenue Securities, Series 2016-C07, US\$139.031M Class 2M-2S, Notes Due 25 May 2029	Floating Rate	FMS16C07C2M2S f290525S	US30711XEE04
7	Connecticut Avenue Securities, Series 2016-C07, US\$139.031M Class 2M-2T, Notes Due 25 May 2029	Floating Rate	FMS16C07C2M2T f290525S	US30711XEF78
8	Connecticut Avenue Securities, Series 2016-C07, US\$139.031M Class 2M-2U, Notes Due 25 May 2029	Floating Rate	FMS16C07C2M2U f290525S	US30711XEG51
9	Connecticut Avenue Securities, Series 2016-C07, US\$139.031M Class 2M-2I, Notes Due 25 May 2029	3.20%	FMS16C07C2M2I n290525S	US30711XEH35
10	Connecticut Avenue Securities, Series 2016-C07, US\$60M Class 2B, Notes Due 25 May 2029	Floating Rate	FMS16C07C2B f290525S	US30711XEJ90

11	Connecticut Avenue Securities, Series 2017-C01, US\$457.271M Class 1M-1, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1M1 f290725S	US30711XEK63
12	Connecticut Avenue Securities, Series 2017-C01, US\$685.905M Class 1M-2, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1M2 f290725S	US30711XEP50
13	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1M-2A, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1M2A f290725S	US30711XEL47
14	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1M-2B, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1M2B f290725S	US30711XEM20
15	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1M-2C, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1M2C f290725S	US30711XEN03
16	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1A-I1, Notes Due 25 Jul 2029	2.30%	FMS17C01C1AI1 n290725S	US30711XEW02
17	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1A-I2, Notes Due 25 Jul 2029	1.80%	FMS17C01C1AI2 n290725S	US30711XER17
18	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1A-I3, Notes Due 25 Jul 2029	1.30%	FMS17C01C1AI3 n290725S	US30711XFM11
19	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1A-I4, Notes Due 25 Jul 2029	0.80%	FMS17C01C1AI4 n290725S	US30711XFT63
20	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1E-A1, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1EA1 f290725S	US30711XES99

21	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1E-A2, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1EA2 f290725S	US30711XET72
22	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1E-A3, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1EA3 f290725S	US30711XEU46
23	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1E-A4, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1EA4 f290725S	US30711XEV29
24	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1B-I1, Notes Due 25 Jul 2029	2.30%	FMS17C01C1BI1 n290725S	US30711XFB55
25	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1B-I2, Notes Due 25 Jul 2029	1.80%	FMS17C01C1BI2 n290725S	US30711XFU37
26	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1B-I3, Notes Due 25 Jul 2029	1.30%	FMS17C01C1BI3 n290725S	US30711XFV10
27	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1B-I4, Notes Due 25 Jul 2029	0.80%	FMS17C01C1BI4 n290725S	US30711XFW92
28	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1E-B1, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1EB1 f290725S	US30711XEX84
29	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1E-B2, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1EB2 f290725S	US30711XEY67
30	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1E-B3, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1EB3 f290725S	US30711XEZ33

31	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1E-B4, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1EB4 f290725S	US30711XFA72
32	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1C-I1, Notes Due 25 Jul 2029	2.30%	FMS17C01C1CI1 n290725S	US30711XGJ72
33	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1C-I2, Notes Due 25 Jul 2029	1.80%	FMS17C01C1CI2 n290725S	US30711XFX75
34	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1C-I3, Notes Due 25 Jul 2029	1.30%	FMS17C01C1CI3 n290725S	US30711XFY58
35	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1C-I4, Notes Due 25 Jul 2029	0.80%	FMS17C01C1CI4 n290725S	US30711XFZ24
36	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1E-C1, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1EC1 f290725S	US30711XFC39
37	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1E-C2, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1EC2 f290725S	US30711XFD12
38	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1E-C3, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1EC3 f290725S	US30711XFE94
39	Connecticut Avenue Securities, Series 2017-C01, US\$228.635M Class 1E-C4, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1EC4 f290725S	US30711XFF69
40	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1E-D1, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1ED1 f290725S	US30711XFG43

41	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1E-D2, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1ED2 f290725S	US30711XFH26
42	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1E-D3, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1ED3 f290725S	US30711XFJ81
43	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1E-D4, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1ED4 f290725S	US30711XFK54
44	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1E-D5, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1ED5 f290725S	US30711XFL38
45	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1E-F1, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1EF1 f290725S	US30711XFN93
46	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1E-F2, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1EF2 f290725S	US30711XFP42
47	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1E-F3, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1EF3 f290725S	US30711XFQ25
48	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1E-F4, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1EF4 f290725S	US30711XFR08
49	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1E-F5, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1EF5 f290725S	US30711XFS80
50	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1-X1, Notes Due 25 Jul 2029	2.30%	FMS17C01C1X1 n290725S	US30711XGA63

51	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1-X2, Notes Due 25 Jul 2029	1.80%	FMS17C01C1X2 n290725S	US30711XGB47
52	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1-X3, Notes Due 25 Jul 2029	1.30%	FMS17C01C1X3 n290725S	US30711XGC20
53	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1-X4, Notes Due 25 Jul 2029	0.80%	FMS17C01C1X4 n290725S	US30711XGD03
54	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1-Y1, Notes Due 25 Jul 2029	2.30%	FMS17C01C1Y1 n290725S	US30711XGE85
55	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1-Y2, Notes Due 25 Jul 2029	1.80%	FMS17C01C1Y2 n290725S	US30711XGF50
56	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1-Y3, Notes Due 25 Jul 2029	1.30%	FMS17C01C1Y3 n290725S	US30711XGG34
57	Connecticut Avenue Securities, Series 2017-C01, US\$457.27M Class 1-Y4, Notes Due 25 Jul 2029	0.80%	FMS17C01C1Y4 n290725S	US30711XGH17
58	Connecticut Avenue Securities, Series 2017-C01, US\$207.85M Class 1B-1, Notes Due 25 Jul 2029	Floating Rate	FMS17C01C1B1 f290725S	US30711XEQ34