

No.	Description	Coupon Rate (%)	Trading Name	ISIN Code
1	Connecticut Avenue Securities, Series 2018-C01, US\$384.186M Class 1M-1, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1M1 f300725S	US30711XYS79
2	Connecticut Avenue Securities, Series 2018-C01, US\$853.746M Class 1M-2, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1M2 f300725S	US30711XYX64
3	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1M-2A, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1M2A f300725S	US30711XYT52
4	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1M-2B, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1M2B f300725S	US30711XYU26
5	Connecticut Avenue Securities, Series 2018-C01, US\$290.274M Class 1M-2C, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1M2C f300725S	US30711XYV09
6	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1E-A1, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1EA1 f300725S	US30711XZC19
7	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1A-I1, Notes Due 25 Jul 2030	1.80%	FMS18C01C1AI1 n300725S	US30711XYY48
8	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1E-A2, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1EA2 f300725S	US30711XZD91
9	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1A-I2, Notes Due 25 Jul 2030	1.40%	FMS18C01C1AI2 n300725S	US30711XYZ13
10	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1E-A3, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1EA3 f300725S	US30711XZE74
11	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1A-I3, Notes Due 25 Jul 2030	1.00%	FMS18C01C1AI3 n300725S	US30711XZA52
12	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1E-A4, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1EA4 f300725S	US30711XZF40
13	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1A-I4, Notes Due 25 Jul 2030	0.60%	FMS18C01C1AI4 n300725S	US30711XZB36
14	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1E-B1, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1EB1 f300725S	US30711XZL18
15	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1B-I1, Notes Due 25 Jul 2030	1.80%	FMS18C01C1BI1 n300725S	US30711XZG23
16	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1E-B2, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1EB2 f300725S	US30711XZM90
17	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1B-I2, Notes Due 25 Jul 2030	1.40%	FMS18C01C1BI2 n300725S	US30711XZH06
18	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1E-B3, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1EB3 f300725S	US30711XZN73
19	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1B-I3, Notes Due 25 Jul 2030	1.00%	FMS18C01C1BI3 n300725S	US30711XZJ61
20	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1E-B4, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1EB4 f300725S	US30711XZP22
21	Connecticut Avenue Securities, Series 2018-C01, US\$281.736M Class 1B-I4, Notes Due 25 Jul 2030	0.60%	FMS18C01C1BI4 n300725S	US30711XZK35
22	Connecticut Avenue Securities, Series 2018-C01, US\$290.274M Class 1E-C1, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1EC1 f300725S	US30711XZU17
23	Connecticut Avenue Securities, Series 2018-C01, US\$290.274M Class 1C-I1, Notes Due 25 Jul 2030	1.80%	FMS18C01C1CI1 n300725S	US30711XZQ05
24	Connecticut Avenue Securities, Series 2018-C01, US\$290.274M Class 1E-C2, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1EC2 f300725S	US30711XZV99
25	Connecticut Avenue Securities, Series 2018-C01, US\$290.274M Class 1C-I2, Notes Due 25 Jul 2030	1.40%	FMS18C01C1CI2 n300725S	US30711XZR87
26	Connecticut Avenue Securities, Series 2018-C01, US\$290.274M Class 1E-C3, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1EC3 f300725S	US30711XZW72
27	Connecticut Avenue Securities, Series 2018-C01, US\$290.274M Class 1C-I3, Notes Due 25 Jul 2030	1.00%	FMS18C01C1CI3 n300725S	US30711XZS60

28	Connecticut Avenue Securities, Series 2018-C01, US\$290.274M Class 1E-C4, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1EC4 f300725S	US30711XZX55
29	Connecticut Avenue Securities, Series 2018-C01, US\$290.274M Class 1C-I4, Notes Due 25 Jul 2030	0.60%	FMS18C01C1CI4 n300725S	US30711XZT44
30	Connecticut Avenue Securities, Series 2018-C01, US\$563.472M Class 1E-D1, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1ED1 f300725S	US30711XZY39
31	Connecticut Avenue Securities, Series 2018-C01, US\$563.472M Class 1E-D2, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1ED2 f300725S	US30711XZZ04
32	Connecticut Avenue Securities, Series 2018-C01, US\$563.472M Class 1E-D3, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1ED3 f300725S	US30711XA206
33	Connecticut Avenue Securities, Series 2018-C01, US\$563.472M Class 1E-D4, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1ED4 f300725S	US30711XA388
34	Connecticut Avenue Securities, Series 2018-C01, US\$563.472M Class 1E-D5, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1ED5 f300725S	US30711XA461
35	Connecticut Avenue Securities, Series 2018-C01, US\$572.01M Class 1E-F1, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1EF1 f300725S	US30711XA537
36	Connecticut Avenue Securities, Series 2018-C01, US\$572.01M Class 1E-F2, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1EF2 f300725S	US30711XA610
37	Connecticut Avenue Securities, Series 2018-C01, US\$572.01M Class 1E-F3, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1EF3 f300725S	US30711XA792
38	Connecticut Avenue Securities, Series 2018-C01, US\$572.01M Class 1E-F4, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1EF4 f300725S	US30711XA875
39	Connecticut Avenue Securities, Series 2018-C01, US\$572.01M Class 1E-F5, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1EF5 f300725S	US30711XA958
40	Connecticut Avenue Securities, Series 2018-C01, US\$563.472M Class 1-X1, Notes Due 25 Jul 2030	1.80%	FMS18C01C1X1 n300725S	US30711XB295
41	Connecticut Avenue Securities, Series 2018-C01, US\$563.472M Class 1-X2, Notes Due 25 Jul 2030	1.40%	FMS18C01C1X2 n300725S	US30711XB378
42	Connecticut Avenue Securities, Series 2018-C01, US\$563.472M Class 1-X3, Notes Due 25 Jul 2030	1.00%	FMS18C01C1X3 n300725S	US30711XB451
43	Connecticut Avenue Securities, Series 2018-C01, US\$563.472M Class 1-X4, Notes Due 25 Jul 2030	0.60%	FMS18C01C1X4 n300725S	US30711XB527
44	Connecticut Avenue Securities, Series 2018-C01, US\$572.01M Class 1-Y1, Notes Due 25 Jul 2030	1.80%	FMS18C01C1Y1 n300725S	US30711XB600
45	Connecticut Avenue Securities, Series 2018-C01, US\$572.01M Class 1-Y2, Notes Due 25 Jul 2030	1.40%	FMS18C01C1Y2 n300725S	US30711XB782
46	Connecticut Avenue Securities, Series 2018-C01, US\$572.01M Class 1-Y3, Notes Due 25 Jul 2030	1.00%	FMS18C01C1Y3 n300725S	US30711XB865
47	Connecticut Avenue Securities, Series 2018-C01, US\$572.01M Class 1-Y4, Notes Due 25 Jul 2030	0.60%	FMS18C01C1Y4 n300725S	US30711XB949
48	Connecticut Avenue Securities, Series 2018-C01, US\$256.124M Class 1B-1, Notes Due 25 Jul 2030	Floating Rate	FMS18C01C1B1 f300725S	US30711XYW81