

No.	Description	Coupon Rate (%)	Trading Name	ISIN Code
1	Connecticut Avenue Securities, Series 2017-C07, US\$186.17M Class 1M-1, Notes Due 25 May 2030	Floating Rate	FMS17C07C1M1 f300525S	US30711XUS16
2	Connecticut Avenue Securities, Series 2017-C07, US\$401.734M Class 1M-2, Notes Due 25 May 2030	Floating Rate	FMS17C07C1M2 f300525S	US30711XUX01
3	Connecticut Avenue Securities, Series 2017-C07, US\$133.258M Class 1M-2A, Notes Due 25 May 2030	Floating Rate	FMS17C07C1M2A f300525S	US30711XUT98
4	Connecticut Avenue Securities, Series 2017-C07, US\$133.258M Class 1M-2B, Notes Due 25 May 2030	Floating Rate	FMS17C07C1M2B f300525S	US30711XUU61
5	Connecticut Avenue Securities, Series 2017-C07, US\$133.218M Class 1M-2C, Notes Due 25 May 2030	Floating Rate	FMS17C07C1M2C f300525S	US30711XUV45
6	Connecticut Avenue Securities, Series 2017-C07, US\$133.258M Class 1E-A1, Notes Due 25 May 2030	Floating Rate	FMS17C07C1EA1 f300525S	US30711XUZ58
7	Connecticut Avenue Securities, Series 2017-C07, US\$133.258M Class 1A-I1, Notes Due 25 May 2030	1.80%	FMS17C07C1AI1 n300525S	US30711XUY83
8	Connecticut Avenue Securities, Series 2017-C07, US\$133.258M Class 1E-A2, Notes Due 25 May 2030	Floating Rate	FMS17C07C1EA2 f300525S	US30711XVB71

9	Connecticut Avenue Securities, Series 2017-C07, US\$133.258M Class 1A-I2, Notes Due 25 May 2030	1.40%	FMS17C07C1AI2 n300525S	US30711XVA98
10	Connecticut Avenue Securities, Series 2017-C07, US\$133.258M Class 1E-A3, Notes Due 25 May 2030	Floating Rate	FMS17C07C1EA3 f300525S	US30711XVD38
11	Connecticut Avenue Securities, Series 2017-C07, US\$133.258M Class 1A-I3, Notes Due 25 May 2030	1.00%	FMS17C07C1AI3 n300525S	US30711XVC54
12	Connecticut Avenue Securities, Series 2017-C07, US\$133.258M Class 1E-A4, Notes Due 25 May 2030	Floating Rate	FMS17C07C1EA4 f300525S	US30711XVF85
13	Connecticut Avenue Securities, Series 2017-C07, US\$133.258M Class 1A-I4, Notes Due 25 May 2030	0.60%	FMS17C07C1AI4 n300525S	US30711XVE11
14	Connecticut Avenue Securities, Series 2017-C07, US\$133.258M Class 1E-B1, Notes Due 25 May 2030	Floating Rate	FMS17C07C1EB1 f300525S	US30711XVH42
15	Connecticut Avenue Securities, Series 2017-C07, US\$133.258M Class 1B-I1, Notes Due 25 May 2030	1.80%	FMS17C07C1BI1 n300525S	US30711XVG68
16	Connecticut Avenue Securities, Series 2017-C07, US\$133.258M Class 1E-B2, Notes Due 25 May 2030	Floating Rate	FMS17C07C1EB2 f300525S	US30711XVK70
17	Connecticut Avenue Securities, Series 2017-C07,	1.40%	FMS17C07C1BI2 n300525S	US30711XVJ08

	US\$133.258M Class 1B-I2, Notes Due 25 May 2030			
18	Connecticut Avenue Securities, Series 2017-C07, US\$133.258M Class 1E-B3, Notes Due 25 May 2030	Floating Rate	FMS17C07C1EB3 f300525S	US30711XVM37
19	Connecticut Avenue Securities, Series 2017-C07, US\$133.258M Class 1B-I3, Notes Due 25 May 2030	1.00%	FMS17C07C1BI3 n300525S	US30711XVL53
20	Connecticut Avenue Securities, Series 2017-C07, US\$133.258M Class 1E-B4, Notes Due 25 May 2030	Floating Rate	FMS17C07C1EB4 f300525S	US30711XVP67
21	Connecticut Avenue Securities, Series 2017-C07, US\$133.258M Class 1B-I4, Notes Due 25 May 2030	0.60%	FMS17C07C1BI4 n300525S	US30711XVN10
22	Connecticut Avenue Securities, Series 2017-C07, US\$133.218M Class 1E-C1, Notes Due 25 May 2030	Floating Rate	FMS17C07C1EC1 f300525S	US30711XVR24
23	Connecticut Avenue Securities, Series 2017-C07, US\$133.218M Class 1C-I1, Notes Due 25 May 2030	1.80%	FMS17C07C1CI1 n300525S	US30711XVQ41
24	Connecticut Avenue Securities, Series 2017-C07, US\$133.218M Class 1E-C2, Notes Due 25 May 2030	Floating Rate	FMS17C07C1EC2 f300525S	US30711XVT89
25	Connecticut Avenue Securities, Series 2017-C07, US\$133.218M Class 1C-I2, Notes Due 25 May 2030	1.40%	FMS17C07C1CI2 n300525S	US30711XVS07

26	Connecticut Avenue Securities, Series 2017-C07, US\$133.218M Class 1E-C3, Notes Due 25 May 2030	Floating Rate	FMS17C07C1EC3 f300525S	US30711XVV36
27	Connecticut Avenue Securities, Series 2017-C07, US\$133.218M Class 1C-I3, Notes Due 25 May 2030	1.00%	FMS17C07C1CI3 n300525S	US30711XVU52
28	Connecticut Avenue Securities, Series 2017-C07, US\$133.218M Class 1E-C4, Notes Due 25 May 2030	Floating Rate	FMS17C07C1EC4 f300525S	US30711XVX91
29	Connecticut Avenue Securities, Series 2017-C07, US\$133.218M Class 1C-I4, Notes Due 25 May 2030	0.60%	FMS17C07C1CI4 n300525S	US30711XVW19
30	Connecticut Avenue Securities, Series 2017-C07, US\$266.516M Class 1E-D1, Notes Due 25 May 2030	Floating Rate	FMS17C07C1ED1 f300525S	US30711XVY74
31	Connecticut Avenue Securities, Series 2017-C07, US\$266.516M Class 1E-D2, Notes Due 25 May 2030	Floating Rate	FMS17C07C1ED2 f300525S	US30711XVZ40
32	Connecticut Avenue Securities, Series 2017-C07, US\$266.516M Class 1E-D3, Notes Due 25 May 2030	Floating Rate	FMS17C07C1ED3 f300525S	US30711XWA89
33	Connecticut Avenue Securities, Series 2017-C07, US\$266.516M Class 1E-D4, Notes Due 25 May 2030	Floating Rate	FMS17C07C1ED4 f300525S	US30711XWB62
34	Connecticut Avenue Securities, Series 2017-C07,	Floating Rate	FMS17C07C1ED5 f300525S	US30711XWC46

	US\$266.516M Class 1E-D5, Notes Due 25 May 2030			
35	Connecticut Avenue Securities, Series 2017-C07, US\$268.476M Class 1E-F1, Notes Due 25 May 2030	Floating Rate	FMS17C07C1EF1 f300525S	US30711XWD29
36	Connecticut Avenue Securities, Series 2017-C07, US\$268.476M Class 1E-F2, Notes Due 25 May 2030	Floating Rate	FMS17C07C1EF2 f300525S	US30711XWE02
37	Connecticut Avenue Securities, Series 2017-C07, US\$268.476M Class 1E-F3, Notes Due 25 May 2030	Floating Rate	FMS17C07C1EF3 f300525S	US30711XWF76
38	Connecticut Avenue Securities, Series 2017-C07, US\$268.476M Class 1E-F4, Notes Due 25 May 2030	Floating Rate	FMS17C07C1EF4 f300525S	US30711XWG59
39	Connecticut Avenue Securities, Series 2017-C07, US\$268.476M Class 1E-F5, Notes Due 25 May 2030	Floating Rate	FMS17C07C1EF5 f300525S	US30711XWH33
40	Connecticut Avenue Securities, Series 2017-C07, US\$266.516M Class 1-X1, Notes Due 25 May 2030	1.80%	FMS17C07C1X1 n300525S	US30711XWJ98
41	Connecticut Avenue Securities, Series 2017-C07, US\$266.516M Class 1-X2, Notes Due 25 May 2030	1.40%	FMS17C07C1X2 n300525S	US30711XWK61
42	Connecticut Avenue Securities, Series 2017-C07, US\$266.516M Class 1-X3, Notes Due 25 May 2030	1.00%	FMS17C07C1X3 n300525S	US30711XWL45

43	Connecticut Avenue Securities, Series 2017-C07, US\$266.516M Class 1-X4, Notes Due 25 May 2030	0.60%	FMS17C07C1X4 n300525S	US30711XWM28
44	Connecticut Avenue Securities, Series 2017-C07, US\$268.476M Class 1-Y1, Notes Due 25 May 2030	1.80%	FMS17C07C1Y1 n300525S	US30711XWN01
45	Connecticut Avenue Securities, Series 2017-C07, US\$268.476M Class 1-Y2, Notes Due 25 May 2030	1.40%	FMS17C07C1Y2 n300525S	US30711XWP58
46	Connecticut Avenue Securities, Series 2017-C07, US\$268.476M Class 1-Y3, Notes Due 25 May 2030	1.00%	FMS17C07C1Y3 n300525S	US30711XWQ32
47	Connecticut Avenue Securities, Series 2017-C07, US\$268.476M Class 1-Y4, Notes Due 25 May 2030	0.60%	FMS17C07C1Y4 n300525S	US30711XWR15
48	Connecticut Avenue Securities, Series 2017-C07, US\$97.984M Class 1B-1, Notes Due 25 May 2030	Floating Rate	FMS17C07C1B1 f300525S	US30711XUW28
49	Connecticut Avenue Securities, Series 2017-C07, US\$107.666M Class 2M-1, Notes Due 25 May 2030	Floating Rate	FMS17C07C2M1 f300525S	US30711XWS97
50	Connecticut Avenue Securities, Series 2017-C07, US\$303.996M Class 2M-2, Notes Due 25 May 2030	Floating Rate	FMS17C07C2M2 f300525S	US30711XWX82
51	Connecticut Avenue Securities, Series 2017-C07,	Floating Rate	FMS17C07C2M2A f300525S	US30711XWT70

	US\$101.332M Class 2M-2A, Notes Due 25 May 2030			
52	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2M-2B, Notes Due 25 May 2030	Floating Rate	FMS17C07C2M2B f300525S	US30711XWU44
53	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2M-2C, Notes Due 25 May 2030	Floating Rate	FMS17C07C2M2C f300525S	US30711XWV27
54	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2E-A1, Notes Due 25 May 2030	Floating Rate	FMS17C07C2EA1 f300525S	US30711XWZ31
55	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2A-I1, Notes Due 25 May 2030	1.80%	FMS17C07C2AI1 n300525S	US30711XWY65
56	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2E-A2, Notes Due 25 May 2030	Floating Rate	FMS17C07C2EA2 f300525S	US30711XXB53
57	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2A-I2, Notes Due 25 May 2030	1.40%	FMS17C07C2AI2 n300525S	US30711XXA70
58	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2E-A3, Notes Due 25 May 2030	Floating Rate	FMS17C07C2EA3 f300525S	US30711XXD10
59	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2A-I3, Notes Due 25 May 2030	1.00%	FMS17C07C2AI3 n300525S	US30711XXC37

60	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2E-A4, Notes Due 25 May 2030	Floating Rate	FMS17C07C2EA4 f300525S	US30711XXF67
61	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2A-I4, Notes Due 25 May 2030	0.60%	FMS17C07C2AI4 n300525S	US30711XXE92
62	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2E-B1, Notes Due 25 May 2030	Floating Rate	FMS17C07C2EB1 f300525S	US30711XYR96
63	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2B-I1, Notes Due 25 May 2030	1.80%	FMS17C07C2BI1 n300525S	US30711XXG41
64	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2E-B2, Notes Due 25 May 2030	Floating Rate	FMS17C07C2EB2 f300525S	US30711XXJ89
65	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2B-I2, Notes Due 25 May 2030	1.40%	FMS17C07C2BI2 n300525S	US30711XXH24
66	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2E-B3, Notes Due 25 May 2030	Floating Rate	FMS17C07C2EB3 f300525S	US30711XXL36
67	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2B-I3, Notes Due 25 May 2030	1.00%	FMS17C07C2BI3 n300525S	US30711XXK52
68	Connecticut Avenue Securities, Series 2017-C07,	Floating Rate	FMS17C07C2EB4 f300525S	US30711XXN91

	US\$101.332M Class 2E-B4, Notes Due 25 May 2030			
69	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2B-I4, Notes Due 25 May 2030	0.60%	FMS17C07C2BI4 n300525S	US30711XXM19
70	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2E-C1, Notes Due 25 May 2030	Floating Rate	FMS17C07C2EC1 f300525S	US30711XXQ23
71	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2C-I1, Notes Due 25 May 2030	1.80%	FMS17C07C2CI1 n300525S	US30711XXP40
72	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2E-C2, Notes Due 25 May 2030	Floating Rate	FMS17C07C2EC2 f300525S	US30711XXS88
73	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2C-I2, Notes Due 25 May 2030	1.40%	FMS17C07C2CI2 n300525S	US30711XXR06
74	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2E-C3, Notes Due 25 May 2030	Floating Rate	FMS17C07C2EC3 f300525S	US30711XXU35
75	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2C-I3, Notes Due 25 May 2030	1.00%	FMS17C07C2CI3 n300525S	US30711XXT61
76	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2E-C4, Notes Due 25 May 2030	Floating Rate	FMS17C07C2EC4 f300525S	US30711XXW90

77	Connecticut Avenue Securities, Series 2017-C07, US\$101.332M Class 2C-I4, Notes Due 25 May 2030	0.60%	FMS17C07C2CI4 n300525S	US30711XXV18
78	Connecticut Avenue Securities, Series 2017-C07, US\$202.664M Class 2E-D1, Notes Due 25 May 2030	Floating Rate	FMS17C07C2ED1 f300525S	US30711XXX73
79	Connecticut Avenue Securities, Series 2017-C07, US\$202.664M Class 2E-D2, Notes Due 25 May 2030	Floating Rate	FMS17C07C2ED2 f300525S	US30711XXY56
80	Connecticut Avenue Securities, Series 2017-C07, US\$202.664M Class 2E-D3, Notes Due 25 May 2030	Floating Rate	FMS17C07C2ED3 f300525S	US30711XXZ22
81	Connecticut Avenue Securities, Series 2017-C07, US\$202.664M Class 2E-D4, Notes Due 25 May 2030	Floating Rate	FMS17C07C2ED4 f300525S	US30711XYA61
82	Connecticut Avenue Securities, Series 2017-C07, US\$202.664M Class 2E-D5, Notes Due 25 May 2030	Floating Rate	FMS17C07C2ED5 f300525S	US30711XYB45
83	Connecticut Avenue Securities, Series 2017-C07, US\$202.664M Class 2E-F1, Notes Due 25 May 2030	Floating Rate	FMS17C07C2EF1 f300525S	US30711XYC28
84	Connecticut Avenue Securities, Series 2017-C07, US\$202.664M Class 2E-F2, Notes Due 25 May 2030	Floating Rate	FMS17C07C2EF2 f300525S	US30711XYD01
85	Connecticut Avenue Securities, Series 2017-C07,	Floating Rate	FMS17C07C2EF3 f300525S	US30711XYE83

	US\$202.664M Class 2E-F3, Notes Due 25 May 2030			
86	Connecticut Avenue Securities, Series 2017-C07, US\$202.664M Class 2E-F4, Notes Due 25 May 2030	Floating Rate	FMS17C07C2EF4 f300525S	US30711XYF58
87	Connecticut Avenue Securities, Series 2017-C07, US\$202.664M Class 2E-F5, Notes Due 25 May 2030	Floating Rate	FMS17C07C2EF5 f300525S	US30711XYG32
88	Connecticut Avenue Securities, Series 2017-C07, US\$202.664M Class 2-X1, Notes Due 25 May 2030	1.80%	FMS17C07C2X1 n300525S	US30711XYH15
89	Connecticut Avenue Securities, Series 2017-C07, US\$202.664M Class 2-X2, Notes Due 25 May 2030	1.40%	FMS17C07C2X2 n300525S	US30711XYJ70
90	Connecticut Avenue Securities, Series 2017-C07, US\$202.664M Class 2-X3, Notes Due 25 May 2030	1.00%	FMS17C07C2X3 n300525S	US30711XYK44
91	Connecticut Avenue Securities, Series 2017-C07, US\$202.664M Class 2-X4, Notes Due 25 May 2030	0.60%	FMS17C07C2X4 n300525S	US30711XYL27
92	Connecticut Avenue Securities, Series 2017-C07, US\$202.664M Class 2-Y1, Notes Due 25 May 2030	1.80%	FMS17C07C2Y1 n300525S	US30711XYM00
93	Connecticut Avenue Securities, Series 2017-C07, US\$202.664M Class 2-Y2, Notes Due 25 May 2030	1.40%	FMS17C07C2Y2 n300525S	US30711XYN82

94	Connecticut Avenue Securities, Series 2017-C07, US\$202.664M Class 2-Y3, Notes Due 25 May 2030	1.00%	FMS17C07C2Y3 n300525S	US30711XYP31
95	Connecticut Avenue Securities, Series 2017-C07, US\$202.664M Class 2-Y4, Notes Due 25 May 2030	0.60%	FMS17C07C2Y4 n300525S	US30711XYQ14
96	Connecticut Avenue Securities, Series 2017-C07, US\$63.333M Class 2B-1, Notes Due 25 May 2030	Floating Rate	FMS17C07C2B1 f300525S	US30711XWW00