

No.	Description	Coupon Rate (%)	Trading Name	ISIN Code
1	Connecticut Avenue Securities, Series 2017-C04, US\$257.814M Class 2M-1, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2M1 f291125S	US30711XLS17
2	Connecticut Avenue Securities, Series 2017-C04, US\$601.566M Class 2M-2, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2M2 f291125S	US30711XLT99
3	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2M-2A, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2M2A f291125S	US30711XLV46
4	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2M-2B, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2M2B f291125S	US30711XLW29
5	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2M-2C, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2M2C f291125S	US30711XLX02
6	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2E-A1, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2EA1 f291125S	US30711XLY84
7	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2A-I1, Notes Due 25 Nov 2029	2.25%	FMS17C04C2AI1 n291125S	US30711XLZ59
8	Connecticut Avenue Securities,	Floating Rate	FMS17C04C2EA2 f291125S	US30711XMA99

	Series 2017-C04, US\$200.522M Class 2E-A2, Notes Due 25 Nov 2029			
9	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2A-I2, Notes Due 25 Nov 2029	1.75%	FMS17C04C2AI2 n291125S	US30711XMB72
10	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2E-A3, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2EA3 f291125S	US30711XMC55
11	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2A-I3, Notes Due 25 Nov 2029	1.25%	FMS17C04C2AI3 n291125S	US30711XMD39
12	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2E-A4, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2EA4 f291125S	US30711XME12
13	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2A-I4, Notes Due 25 Nov 2029	0.75%	FMS17C04C2AI4 n291125S	US30711XMF86
14	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2E-B1, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2EB1 f291125S	US30711XMG69
15	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2B-I1, Notes Due 25 Nov 2029	2.25%	FMS17C04C2BI1 n291125S	US30711XMH43

16	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2E-B2, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2EB2 f291125S	US30711XMJ09
17	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2B-I2, Notes Due 25 Nov 2029	1.75%	FMS17C04C2BI2 n291125S	US30711XMK71
18	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2E-B3, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2EB3 f291125S	US30711XML54
19	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2B-I3, Notes Due 25 Nov 2029	1.25%	FMS17C04C2BI3 n291125S	US30711XMM38
20	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2E-B4, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2EB4 f291125S	US30711XMN11
21	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2B-I4, Notes Due 25 Nov 2029	0.75%	FMS17C04C2BI4 n291125S	US30711XMP68
22	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2E-C1, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2EC1 f291125S	US30711XMQ42
23	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M	2.25%	FMS17C04C2CI1 n291125S	US30711XMR25

	Class 2C-I1, Notes Due 25 Nov 2029			
24	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2E-C2, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2EC2 f291125S	US30711XMS08
25	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2C-I2, Notes Due 25 Nov 2029	1.75%	FMS17C04C2CI2 n291125S	US30711XMT80
26	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2E-C3, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2EC3 f291125S	US30711XMU53
27	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2C-I3, Notes Due 25 Nov 2029	1.25%	FMS17C04C2CI3 n291125S	US30711XMV37
28	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2E-C4, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2EC4 f291125S	US30711XMW10
29	Connecticut Avenue Securities, Series 2017-C04, US\$200.522M Class 2C-I4, Notes Due 25 Nov 2029	0.75%	FMS17C04C2CI4 n291125S	US30711XMX92
30	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2E-D1, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2ED1 f291125S	US30711XMY75

31	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2E-D2, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2ED2 f291125S	US30711XMZ41
32	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2E-D3, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2ED3 f291125S	US30711XNA80
33	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2E-D4, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2ED4 f291125S	US30711XNB63
34	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2E-D5, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2ED5 f291125S	US30711XNC47
35	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2E-F1, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2EF1 f291125S	US30711XND20
36	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2E-F2, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2EF2 f291125S	US30711XNE03
37	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2E-F3, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2EF3 f291125S	US30711XNF77

38	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2E-F4, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2EF4 f291125S	US30711XNG50
39	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2E-F5, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2EF5 f291125S	US30711XNH34
40	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2-X1, Notes Due 25 Nov 2029	2.25%	FMS17C04C2X1 n291125S	US30711XNJ99
41	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2-X2, Notes Due 25 Nov 2029	1.75%	FMS17C04C2X2 n291125S	US30711XNK62
42	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2-X3, Notes Due 25 Nov 2029	1.25%	FMS17C04C2X3 n291125S	US30711XNL46
43	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2-X4, Notes Due 25 Nov 2029	0.75%	FMS17C04C2X4 n291125S	US30711XNM29
44	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2-Y1, Notes Due 25 Nov 2029	2.25%	FMS17C04C2Y1 n291125S	US30711XNN02
45	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2-Y2, Notes Due 25 Nov 2029	1.75%	FMS17C04C2Y2 n291125S	US30711XNP59

46	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2-Y3, Notes Due 25 Nov 2029	1.25%	FMS17C04C2Y3 n291125S	US30711XNQ33
47	Connecticut Avenue Securities, Series 2017-C04, US\$401.044M Class 2-Y4, Notes Due 25 Nov 2029	0.75%	FMS17C04C2Y4 n291125S	US30711XNR16
48	Connecticut Avenue Securities, Series 2017-C04, US\$143.23M Class 2B-1, Notes Due 25 Nov 2029	Floating Rate	FMS17C04C2B1 f291125S	US30711XLU62