

No.	Description	Coupon Rate (%)	Trading Name	ISIN Code
1	Connecticut Avenue Securities, Series 2017-C02, US\$379.89M Class 2M-1, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2M1 f290925S	US30711XGK46
2	Connecticut Avenue Securities, Series 2017-C02, US\$759.779M Class 2M-2, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2M2 f290925S	US30711XGP33
3	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2M-2A, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2M2A f290925S	US30711XGL29
4	Connecticut Avenue Securities, Series 2017-C02, US\$265.923M Class 2M-2B, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2M2B f290925S	US30711XGM02
5	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2M-2C, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2M2C f290925S	US30711XGN84
6	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2A-I1, Notes Due 25 Sep 2029	1.3%	FMS17C02C2AI1 n290925S	US30711XGR98
7	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2A-I2, Notes Due 25 Sep 2029	1.8%	FMS17C02C2AI2 n290925S	US30711XGS71
8	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2A-I3, Notes Due 25 Sep 2029	2.3%	FMS17C02C2AI3 n290925S	US30711XGT54
9	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2A-I4, Notes Due 25 Sep 2029	2.8%	FMS17C02C2AI4 n290925S	US30711XGU28
10	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2E-A1, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2EA1 f290925S	US30711XGV01
11	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2E-A2, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2EA2 f290925S	US30711XGW83

12	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2E-A3, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2EA3 f290925S	US30711XGX66
13	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2E-A4, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2EA4 f290925S	US30711XGY40
14	Connecticut Avenue Securities, Series 2017-C02, US\$189.945M Class 2B-1, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2B1 f290925S	US30711XGQ16
15	Connecticut Avenue Securities, Series 2017-C02, US\$265.923M Class 2B-I1, Notes Due 25 Sep 2029	1.3%	FMS17C02C2BI1 n290925S	US30711XGZ15
16	Connecticut Avenue Securities, Series 2017-C02, US\$265.923M Class 2B-I2, Notes Due 25 Sep 2029	1.8%	FMS17C02C2BI2 n290925S	US30711XHA54
17	Connecticut Avenue Securities, Series 2017-C02, US\$265.923M Class 2B-I3, Notes Due 25 Sep 2029	2.3%	FMS17C02C2BI3 n290925S	US30711XHB38
18	Connecticut Avenue Securities, Series 2017-C02, US\$265.923M Class 2B-I4, Notes Due 25 Sep 2029	2.8%	FMS17C02C2BI4 n290925S	US30711XHC11
19	Connecticut Avenue Securities, Series 2017-C02, US\$265.923M Class 2E-B1, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2EB1 f290925S	US30711XHD93
20	Connecticut Avenue Securities, Series 2017-C02, US\$265.923M Class 2E-B2, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2EB2 f290925S	US30711XHE76
21	Connecticut Avenue Securities, Series 2017-C02, US\$265.923M Class 2E-B3, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2EB3 f290925S	US30711XHF42
22	Connecticut Avenue Securities, Series 2017-C02, US\$265.923M Class 2E-B4, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2EB4 f290925S	US30711XHG25
23	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2C-I1, Notes Due 25 Sep 2029	1.3%	FMS17C02C2CI1 n290925S	US30711XHH08

24	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2C-I2, Notes Due 25 Sep 2029	1.8%	FMS17C02C2CI2 n290925S	US30711XHJ63
25	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2C-I3, Notes Due 25 Sep 2029	2.3%	FMS17C02C2CI3 n290925S	US30711XHK37
26	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2C-I4, Notes Due 25 Sep 2029	2.8%	FMS17C02C2CI4 n290925S	US30711XHL10
27	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2E-C1, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2EC1 f290925S	US30711XHM92
28	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2E-C2, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2EC2 f290925S	US30711XHN75
29	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2E-C3, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2EC3 f290925S	US30711XHP24
30	Connecticut Avenue Securities, Series 2017-C02, US\$246.928M Class 2E-C4, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2EC4 f290925S	US30711XHQ07
31	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2E-D1, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2ED1 f290925S	US30711XHR89
32	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2E-D2, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2ED2 f290925S	US30711XHS62
33	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2E-D3, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2ED3 f290925S	US30711XHT46
34	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2E-D4, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2ED4 f290925S	US30711XHU19
35	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2E-D5, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2ED5 f290925S	US30711XHV91

36	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2E-F1, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2EF1 f290925S	US30711XHW74
37	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2E-F2, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2EF2 f290925S	US30711XHX57
38	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2E-F3, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2EF3 f290925S	US30711XHY31
39	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2E-F4, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2EF4 f290925S	US30711XHZ06
40	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2E-F5, Notes Due 25 Sep 2029	Floating Rate	FMS17C02C2EF5 f290925S	US30711XJA37
41	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2-X1, Notes Due 25 Sep 2029	1.3%	FMS17C02C2X1 n290925S	US30711XJB10
42	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2-X2, Notes Due 25 Sep 2029	1.8%	FMS17C02C2X2 n290925S	US30711XJC92
43	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2-X3, Notes Due 25 Sep 2029	2.3%	FMS17C02C2X3 n290925S	US30711XJD75
44	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2-X4, Notes Due 25 Sep 2029	2.8%	FMS17C02C2X4 n290925S	US30711XJE58
45	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2-Y1, Notes Due 25 Sep 2029	1.3%	FMS17C02C2Y1 n290925S	US30711XJF24
46	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2-Y2, Notes Due 25 Sep 2029	1.8%	FMS17C02C2Y2 n290925S	US30711XJG07
47	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2-Y3, Notes Due 25 Sep 2029	2.3%	FMS17C02C2Y3 n290925S	US30711XJH89

48	Connecticut Avenue Securities, Series 2017-C02, US\$512.851M Class 2-Y4, Notes Due 25 Sep 2029	2.8%	FMS17C02C2Y4 n290925S	US30711XJJ46
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