

No.	Description	Coupon Rate (%)	Trading Name	ISIN Code
1	Connecticut Avenue Securities, Series 2018-C06, US\$86.548M Class 1M-1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1M1 f310325S	US30711X3G73
2	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1M-2A, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1M2A f310325S	US30711X3J13
3	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1M-2B, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1M2B f310325S	US30711X3K85
4	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1M-2C, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1M2C f310325S	US30711X3L68
5	Connecticut Avenue Securities, Series 2018-C06, US\$353.406M Class 1M-2, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1M2 f310325S	US30711X3H56
6	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1A-I1, Notes Due 25 Mar 2031	1.50%	FMS18C06C1AI1 n310325S	US30711X3P72
7	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1E-A1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1EA1 f310325S	US30711X3N25
8	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1A-I2, Notes Due 25 Mar 2031	1.10%	FMS18C06C1AI2 n310325S	US30711X3R39
9	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1E-A2, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1EA2 f310325S	US30711X3Q55
10	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1A-I3, Notes Due 25 Mar 2031	0.70%	FMS18C06C1AI3 n310325S	US30711X3T94
11	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1E-A3, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1EA3 f310325S	US30711X3S12
12	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1A-I4, Notes Due 25 Mar 2031	0.30%	FMS18C06C1AI4 n310325S	US30711X3V41
13	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1E-A4, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1EA4 f310325S	US30711X3U67
14	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1B-I1, Notes Due 25 Mar 2031	1.50%	FMS18C06C1BI1 n310325S	US30711X3X07
15	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1E-B1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1EB1 f310325S	US30711X3W24
16	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1B-I2, Notes Due 25 Mar 2031	1.10%	FMS18C06C1BI2 n310325S	US30711X3Z54

17	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1E-B2, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1EB2 f310325S	US30711X3Y89
18	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1B-I3, Notes Due 25 Mar 2031	0.70%	FMS18C06C1BI3 n310325S	US30711X4B77
19	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1E-B3, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1EB3 f310325S	US30711X4A94
20	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1B-I4, Notes Due 25 Mar 2031	0.30%	FMS18C06C1BI4 n310325S	US30711X4D34
21	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1E-B4, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1EB4 f310325S	US30711X4C50
22	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1C-I1, Notes Due 25 Mar 2031	1.50%	FMS18C06C1CI1 n310325S	US30711X4F81
23	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1E-C1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1EC1 f310325S	US30711X4E17
24	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1C-I2, Notes Due 25 Mar 2031	1.10%	FMS18C06C1CI2 n310325S	US30711X4H48
25	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1E-C2, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1EC2 f310325S	US30711X4G64
26	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1C-I3, Notes Due 25 Mar 2031	0.70%	FMS18C06C1CI3 n310325S	US30711X4K76
27	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1E-C3, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1EC3 f310325S	US30711X4J04
28	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1C-I4, Notes Due 25 Mar 2031	0.30%	FMS18C06C1CI4 n310325S	US30711X4M33
29	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1E-C4, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1EC4 f310325S	US30711X4L59
30	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1E-D1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1ED1 f310325S	US30711X4N16
31	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1E-D2, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1ED2 f310325S	US30711X4P63

32	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1E-D3, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1ED3 f310325S	US30711X4Q47
33	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1E-D4, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1ED4 f310325S	US30711X4R20
34	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1E-D5, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1ED5 f310325S	US30711X4S03
35	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1E-F1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1EF1 f310325S	US30711X4T85
36	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1E-F2, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1EF2 f310325S	US30711X4U58
37	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1E-F3, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1EF3 f310325S	US30711X4V32
38	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1E-F4, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1EF4 f310325S	US30711X4W15
39	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1E-F5, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1EF5 f310325S	US30711X4X97
40	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1-J1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1J1 f310325S	US30711X5G55
41	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1-J2, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1J2 f310325S	US30711X5H39
42	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1-J3, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1J3 f310325S	US30711X5J94
43	Connecticut Avenue Securities, Series 2018-C06, US\$117.802M Class 1-J4, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1J4 f310325S	US30711X5K67
44	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1-K1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1K1 f310325S	US30711X5L41
45	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1-K2, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1K2 f310325S	US30711X5M24
46	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1-K3, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1K3 f310325S	US30711X5N07

47	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1-K4, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1K4 f310325S	US30711X5P54
48	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1-X1, Notes Due 25 Mar 2031	1.50%	FMS18C06C1X1 n310325S	US30711X4Y70
49	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1-X2, Notes Due 25 Mar 2031	1.10%	FMS18C06C1X2 n310325S	US30711X4Z46
50	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1-X3, Notes Due 25 Mar 2031	0.70%	FMS18C06C1X3 n310325S	US30711X5A85
51	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1-X4, Notes Due 25 Mar 2031	0.30%	FMS18C06C1X4 n310325S	US30711X5B68
52	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1-Y1, Notes Due 25 Mar 2031	1.50%	FMS18C06C1Y1 n310325S	US30711X5C42
53	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1-Y2, Notes Due 25 Mar 2031	1.10%	FMS18C06C1Y2 n310325S	US30711X5D25
54	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1-Y3, Notes Due 25 Mar 2031	0.70%	FMS18C06C1Y3 n310325S	US30711X5E08
55	Connecticut Avenue Securities, Series 2018-C06, US\$235.604M Class 1-Y4, Notes Due 25 Mar 2031	0.30%	FMS18C06C1Y4 n310325S	US30711X5F72
56	Connecticut Avenue Securities, Series 2018-C06, US\$108.185M Class 1B-1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C1B1 f310325S	US30711X3M42
57	Connecticut Avenue Securities, Series 2018-C06, US\$70.009M Class 2M-1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2M1 f310325S	US30711X5Q38
58	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2M-2A, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2M2A f310325S	US30711X5S93
59	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2M-2B, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2M2B f310325S	US30711X5T76
60	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2M-2C, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2M2C f310325S	US30711X5U40
61	Connecticut Avenue Securities, Series 2018-C06, US\$230.031M Class 2M-2, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2M2 f310325S	US30711X5R11

62	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2A-I1, Notes Due 25 Mar 2031	1.60%	FMS18C06C2AI1 n310325S	US30711X5X88
63	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2E-A1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2EA1 f310325S	US30711X5W06
64	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2A-I2, Notes Due 25 Mar 2031	1.20%	FMS18C06C2AI2 n310325S	US30711X5Z37
65	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2E-A2, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2EA2 f310325S	US30711X5Y61
66	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2A-I3, Notes Due 25 Mar 2031	0.80%	FMS18C06C2AI3 n310325S	US30711X6B59
67	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2E-A3, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2EA3 f310325S	US30711X6A76
68	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2A-I4, Notes Due 25 Mar 2031	0.40%	FMS18C06C2AI4 n310325S	US30711X6D16
69	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2E-A4, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2EA4 f310325S	US30711X6C33
70	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2B-I1, Notes Due 25 Mar 2031	1.60%	FMS18C06C2BI1 n310325S	US30711X6F63
71	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2E-B1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2EB1 f310325S	US30711X6E98
72	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2B-I2, Notes Due 25 Mar 2031	1.20%	FMS18C06C2BI2 n310325S	US30711X6H20
73	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2E-B2, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2EB2 f310325S	US30711X6G47
74	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2B-I3, Notes Due 25 Mar 2031	0.80%	FMS18C06C2BI3 n310325S	US30711X6K58
75	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2E-B3, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2EB3 f310325S	US30711X6J85
76	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2B-I4, Notes Due 25 Mar 2031	0.40%	FMS18C06C2BI4 n310325S	US30711X6M15

77	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2E-B4, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2EB4 f310325S	US30711X6L32
78	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2C-I1, Notes Due 25 Mar 2031	1.60%	FMS18C06C2CI1 n310325S	US30711X6P46
79	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2E-C1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2EC1 f310325S	US30711X6N97
80	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2C-I2, Notes Due 25 Mar 2031	1.20%	FMS18C06C2CI2 n310325S	US30711X6R02
81	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2E-C2, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2EC2 f310325S	US30711X6Q29
82	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2C-I3, Notes Due 25 Mar 2031	0.80%	FMS18C06C2CI3 n310325S	US30711X6T67
83	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2E-C3, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2EC3 f310325S	US30711X6S84
84	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2C-I4, Notes Due 25 Mar 2031	0.40%	FMS18C06C2CI4 n310325S	US30711X6V14
85	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2E-C4, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2EC4 f310325S	US30711X6U31
86	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2E-D1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2ED1 f310325S	US30711X6W96
87	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2E-D2, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2ED2 f310325S	US30711X6X79
88	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2E-D3, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2ED3 f310325S	US30711X6Y52
89	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2E-D4, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2ED4 f310325S	US30711X6Z28
90	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2E-D5, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2ED5 f310325S	US30711X7A67
91	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2E-F1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2EF1 f310325S	US30711X7B41

92	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2E-F2, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2EF2 f310325S	US30711X7C24
93	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2E-F3, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2EF3 f310325S	US30711X7D07
94	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2E-F4, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2EF4 f310325S	US30711X7E89
95	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2E-F5, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2EF5 f310325S	US30711X7F54
96	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2-J1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2J1 f310325S	US30711X7Q10
97	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2-J2, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2J2 f310325S	US30711X7R92
98	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2-J3, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2J3 f310325S	US30711X7S75
99	Connecticut Avenue Securities, Series 2018-C06, US\$76.677M Class 2-J4, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2J4 f310325S	US30711X7T58
100	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2-K1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2K1 f310325S	US30711X7U22
101	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2-K2, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2K2 f310325S	US30711X7V05
102	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2-K3, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2K3 f310325S	US30711X7W87
103	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2-K4, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2K4 f310325S	US30711X7X60
104	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2-X1, Notes Due 25 Mar 2031	1.60%	FMS18C06C2X1 n310325S	US30711X7G38
105	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2-X2, Notes Due 25 Mar 2031	1.20%	FMS18C06C2X2 n310325S	US30711X7H11
106	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2-X3, Notes Due 25 Mar 2031	0.80%	FMS18C06C2X3 n310325S	US30711X7J76
107	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2-X4, Notes Due 25 Mar 2031	0.40%	FMS18C06C2X4 n310325S	US30711X7K40

108	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2-Y1, Notes Due 25 Mar 2031	1.60%	FMS18C06C2Y1 n310325S	US30711X7L23
109	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2-Y2, Notes Due 25 Mar 2031	1.20%	FMS18C06C2Y2 n310325S	US30711X7M06
110	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2-Y3, Notes Due 25 Mar 2031	0.80%	FMS18C06C2Y3 n310325S	US30711X7N88
111	Connecticut Avenue Securities, Series 2018-C06, US\$153.354M Class 2-Y4, Notes Due 25 Mar 2031	0.40%	FMS18C06C2Y4 n310325S	US30711X7P37
112	Connecticut Avenue Securities, Series 2018-C06, US\$70.009M Class 2B-1, Notes Due 25 Mar 2031	Floating Rate	FMS18C06C2B1 f310325S	US30711X5V23