

No.	Description	Coupon Rate (%)	Trading Name	ISIN Code
1	Connecticut Avenue Securities, Series 2018-C03, US\$251.415M Class 1M-1, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1M1 f301025S	US30711XJ215
2	Connecticut Avenue Securities, Series 2018-C03, US\$606.354M Class 1M-2, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1M2 f301025S	US30711XJ702
3	Connecticut Avenue Securities, Series 2018-C03, US\$204.09M Class 1M-2A, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1M2A f301025S	US30711XJ397
4	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1M-2B, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1M2B f301025S	US30711XJ470
5	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1M-2C, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1M2C f301025S	US30711XJ546
6	Connecticut Avenue Securities, Series 2018-C03, US\$204.09M Class 1E-A1, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1EA1 f301025S	US30711XJ884
7	Connecticut Avenue Securities, Series 2018-C03, US\$204.09M Class 1A-I1, Notes Due 25 Oct 2030	1.70%	FMS18C03C1AI1 n301025S	US30711XJ967
8	Connecticut Avenue Securities, Series 2018-C03, US\$204.09M Class 1E-A2, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1EA2 f301025S	US30711XK296
9	Connecticut Avenue Securities, Series 2018-C03, US\$204.09M Class 1A-I2, Notes Due 25 Oct 2030	1.30%	FMS18C03C1AI2 n301025S	US30711XK379
10	Connecticut Avenue Securities, Series 2018-C03, US\$204.09M Class 1E-A3, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1EA3 f301025S	US30711XK452
11	Connecticut Avenue Securities, Series 2018-C03, US\$204.09M Class 1A-I3, Notes Due 25 Oct 2030	0.90%	FMS18C03C1AI3 n301025S	US30711XK528
12	Connecticut Avenue Securities, Series 2018-C03, US\$204.09M Class 1E-A4, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1EA4 f301025S	US30711XK601
13	Connecticut Avenue Securities, Series 2018-C03, US\$204.09M Class 1A-I4, Notes Due 25 Oct 2030	0.50%	FMS18C03C1AI4 n301025S	US30711XK783
14	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1E-B1, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1EB1 f301025S	US30711XK866
15	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1B-I1, Notes Due 25 Oct 2030	1.70%	FMS18C03C1BI1 n301025S	US30711XK940
16	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1E-B2, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1EB2 f301025S	US30711XL286

17	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1B-I2, Notes Due 25 Oct 2030	1.30%	FMS18C03C1BI2 n301025S	US30711XL369
18	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1E-B3, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1EB3 f301025S	US30711XL443
19	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1B-I3, Notes Due 25 Oct 2030	0.90%	FMS18C03C1BI3 n301025S	US30711XL518
20	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1E-B4, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1EB4 f301025S	US30711XL690
21	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1B-I4, Notes Due 25 Oct 2030	0.50%	FMS18C03C1BI4 n301025S	US30711XL773
22	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1E-C1, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1EC1 f301025S	US30711XL856
23	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1C-I1, Notes Due 25 Oct 2030	1.70%	FMS18C03C1CI1 n301025S	US30711XL930
24	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1E-C2, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1EC2 f301025S	US30711XM276
25	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1C-I2, Notes Due 25 Oct 2030	1.30%	FMS18C03C1CI2 n301025S	US30711XM359
26	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1E-C3, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1EC3 f301025S	US30711XM433
27	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1C-I3, Notes Due 25 Oct 2030	0.90%	FMS18C03C1CI3 n301025S	US30711XM508
28	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1E-C4, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1EC4 f301025S	US30711XM680
29	Connecticut Avenue Securities, Series 2018-C03, US\$201.132M Class 1C-I4, Notes Due 25 Oct 2030	0.50%	FMS18C03C1CI4 n301025S	US30711XM763
30	Connecticut Avenue Securities, Series 2018-C03, US\$405.222M Class 1E-D1, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1ED1 f301025S	US30711XM847
31	Connecticut Avenue Securities, Series 2018-C03, US\$405.222M Class 1E-D2, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1ED2 f301025S	US30711XM920
32	Connecticut Avenue Securities, Series 2018-C03, US\$405.222M Class 1E-D3, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1ED3 f301025S	US30711XN266
33	Connecticut Avenue Securities, Series 2018-C03, US\$405.222M Class 1E-D4, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1ED4 f301025S	US30711XN340

34	Connecticut Avenue Securities, Series 2018-C03, US\$405.222M Class 1E-D5, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1ED5 f301025S	US30711XN423
35	Connecticut Avenue Securities, Series 2018-C03, US\$402.264M Class 1E-F1, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1EF1 f301025S	US30711XN597
36	Connecticut Avenue Securities, Series 2018-C03, US\$402.264M Class 1E-F2, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1EF2 f301025S	US30711XN670
37	Connecticut Avenue Securities, Series 2018-C03, US\$402.264M Class 1E-F3, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1EF3 f301025S	US30711XN753
38	Connecticut Avenue Securities, Series 2018-C03, US\$402.264M Class 1E-F4, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1EF4 f301025S	US30711XN837
39	Connecticut Avenue Securities, Series 2018-C03, US\$402.264M Class 1E-F5, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1EF5 f301025S	US30711XN910
40	Connecticut Avenue Securities, Series 2018-C03, US\$405.222M Class 1-X1, Notes Due 25 Oct 2030	1.70%	FMS18C03C1X1 n301025S	US30711XP246
41	Connecticut Avenue Securities, Series 2018-C03, US\$405.222M Class 1-X2, Notes Due 25 Oct 2030	1.30%	FMS18C03C1X2 n301025S	US30711XP329
42	Connecticut Avenue Securities, Series 2018-C03, US\$405.222M Class 1-X3, Notes Due 25 Oct 2030	0.90%	FMS18C03C1X3 n301025S	US30711XP402
43	Connecticut Avenue Securities, Series 2018-C03, US\$405.222M Class 1-X4, Notes Due 25 Oct 2030	0.50%	FMS18C03C1X4 n301025S	US30711XP576
44	Connecticut Avenue Securities, Series 2018-C03, US\$402.264M Class 1-Y1, Notes Due 25 Oct 2030	1.70%	FMS18C03C1Y1 n301025S	US30711XP659
45	Connecticut Avenue Securities, Series 2018-C03, US\$402.264M Class 1-Y2, Notes Due 25 Oct 2030	1.30%	FMS18C03C1Y2 n301025S	US30711XP733
46	Connecticut Avenue Securities, Series 2018-C03, US\$402.264M Class 1-Y3, Notes Due 25 Oct 2030	0.90%	FMS18C03C1Y3 n301025S	US30711XP816
47	Connecticut Avenue Securities, Series 2018-C03, US\$402.264M Class 1-Y4, Notes Due 25 Oct 2030	0.50%	FMS18C03C1Y4 n301025S	US30711XP998
48	Connecticut Avenue Securities, Series 2018-C03, US\$192.259M Class 1B-1, Notes Due 25 Oct 2030	Floating Rate	FMS18C03C1B1 f301025S	US30711XJ629