

No.	Description	Coupon Rate (%)	Trading Name	ISIN Code
1	Connecticut Avenue Securities, Series 2017-C06, US\$156.644M Class 1M-1, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1M1 f300225S	US30711XQS61
2	Connecticut Avenue Securities, Series 2017-C06, US\$281.958M Class 1M-2, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1M2 f300225S	US30711XQX56
3	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1M-2A, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1M2A f300225S	US30711XQT45
4	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1M-2B, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1M2B f300225S	US30711XQU18
5	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1M-2C, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1M2C f300225S	US30711XQV90
6	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1E-A1, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1EA1 f300225S	US30711XQY30
7	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1A-I1, Notes Due 25 Feb 2030	1.80%	FMS17C06C1AI1 n300225S	US30711XQZ05
8	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1E-A2, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1EA2 f300225S	US30711XRA45
9	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1A-I2, Notes Due 25 Feb 2030	1.40%	FMS17C06C1AI2 n300225S	US30711XRB28
10	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1E-A3, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1EA3 f300225S	US30711XRC01
11	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1A-I3, Notes Due 25 Feb 2030	1.00%	FMS17C06C1AI3 n300225S	US30711XRD83
12	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1E-A4, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1EA4 f300225S	US30711XRE66
13	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1A-I4, Notes Due 25 Feb 2030	0.60%	FMS17C06C1AI4 n300225S	US30711XRF32

14	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1E-B1, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1EB1 f300225S	US30711XRG15
15	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1B-I1, Notes Due 25 Feb 2030	1.80%	FMS17C06C1BI1 n300225S	US30711XRH97
16	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1E-B2, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1EB2 f300225S	US30711XRJ53
17	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1B-I2, Notes Due 25 Feb 2030	1.40%	FMS17C06C1BI2 n300225S	US30711XRK27
18	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1E-B3, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1EB3 f300225S	US30711XRL00
19	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1B-I3, Notes Due 25 Feb 2030	1.00%	FMS17C06C1BI3 n300225S	US30711XRM82
20	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1E-B4, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1EB4 f300225S	US30711XRN65
21	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1B-I4, Notes Due 25 Feb 2030	0.60%	FMS17C06C1BI4 n300225S	US30711XRP14
22	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1E-C1, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1EC1 f300225S	US30711XRQ96
23	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1C-I1, Notes Due 25 Feb 2030	1.80%	FMS17C06C1CI1 n300225S	US30711XRR79
24	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1E-C2, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1EC2 f300225S	US30711XRS52
25	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1C-I2, Notes Due 25 Feb 2030	1.40%	FMS17C06C1CI2 n300225S	US30711XRT36
26	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1E-C3, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1EC3 f300225S	US30711XRU09
27	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1C-I3, Notes Due 25 Feb	1.00%	FMS17C06C1CI3 n300225S	US30711XRV81

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28	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1E-C4, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1EC4 f300225S	US30711XRW64
29	Connecticut Avenue Securities, Series 2017-C06, US\$93.986M Class 1C-I4, Notes Due 25 Feb 2030	0.60%	FMS17C06C1CI4 n300225S	US30711XRX48
30	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1E-D1, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1ED1 f300225S	US30711XRY21
31	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1E-D2, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1ED2 f300225S	US30711XRZ95
32	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1E-D3, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1ED3 f300225S	US30711XSA36
33	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1E-D4, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1ED4 f300225S	US30711XSB19
34	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1E-D5, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1ED5 f300225S	US30711XSC91
35	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1E-F1, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1EF1 f300225S	US30711XSD74
36	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1E-F2, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1EF2 f300225S	US30711XSE57
37	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1E-F3, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1EF3 f300225S	US30711XSF23
38	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1E-F4, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1EF4 f300225S	US30711XSG06
39	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1E-F5, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1EF5 f300225S	US30711XSH88
40	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1-X1, Notes Due 25 Feb 2030	1.80%	FMS17C06C1X1 n300225S	US30711XSJ45

41	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1-X2, Notes Due 25 Feb 2030	1.40%	FMS17C06C1X2 n300225S	US30711XSK18
42	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1-X3, Notes Due 25 Feb 2030	1.00%	FMS17C06C1X3 n300225S	US30711XSL90
43	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1-X4, Notes Due 25 Feb 2030	0.60%	FMS17C06C1X4 n300225S	US30711XSM73
44	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1-Y1, Notes Due 25 Feb 2030	1.80%	FMS17C06C1Y1 n300225S	US30711XSN56
45	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1-Y2, Notes Due 25 Feb 2030	1.40%	FMS17C06C1Y2 n300225S	US30711XSP05
46	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1-Y3, Notes Due 25 Feb 2030	1.00%	FMS17C06C1Y3 n300225S	US30711XSQ87
47	Connecticut Avenue Securities, Series 2017-C06, US\$187.972M Class 1-Y4, Notes Due 25 Feb 2030	0.60%	FMS17C06C1Y4 n300225S	US30711XSR60
48	Connecticut Avenue Securities, Series 2017-C06, US\$78.322M Class 1B-1, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C1B1 f300225S	US30711XQW73
49	Connecticut Avenue Securities, Series 2017-C06, US\$117.869M Class 2M-1, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2M1 f300225S	US30711XSS44
50	Connecticut Avenue Securities, Series 2017-C06, US\$360.974M Class 2M-2, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2M2 f300225S	US30711XSX39
51	Connecticut Avenue Securities, Series 2017-C06, US\$119.342M Class 2M-2A, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2M2A f300225S	US30711XST27
52	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2M-2B, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2M2B f300225S	US30711XSU99
53	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2M-2C, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2M2C f300225S	US30711XSV72
54	Connecticut Avenue Securities, Series 2017-C06, US\$119.342M Class 2E-A1, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2EA1 f300225S	US30711XSY12

	Notes Due 25 Feb 2030			
55	Connecticut Avenue Securities, Series 2017-C06, US\$119.342M Class 2A-I1, Notes Due 25 Feb 2030	1.8%	FMS17C06C2AI1 n300225S	US30711XSZ86
56	Connecticut Avenue Securities, Series 2017-C06, US\$119.342M Class 2E-A2, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2EA2 f300225S	US30711XTA27
57	Connecticut Avenue Securities, Series 2017-C06, US\$119.342M Class 2A-I2, Notes Due 25 Feb 2030	1.4%	FMS17C06C2AI2 n300225S	US30711XTB00
58	Connecticut Avenue Securities, Series 2017-C06, US\$119.342M Class 2E-A3, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2EA3 f300225S	US30711XTC82
59	Connecticut Avenue Securities, Series 2017-C06, US\$119.342M Class 2A-I3, Notes Due 25 Feb 2030	1.0%	FMS17C06C2AI3 n300225S	US30711XTD65
60	Connecticut Avenue Securities, Series 2017-C06, US\$119.342M Class 2E-A4, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2EA4 f300225S	US30711XTE49
61	Connecticut Avenue Securities, Series 2017-C06, US\$119.342M Class 2A-I4, Notes Due 25 Feb 2030	0.6%	FMS17C06C2AI4 n300225S	US30711XTF14
62	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2E-B1, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2EB1 f300225S	US30711XTG96
63	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2B-I1, Notes Due 25 Feb 2030	1.8%	FMS17C06C2BI1 n300225S	US30711XTH79
64	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2E-B2, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2EB2 f300225S	US30711XTJ36
65	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2B-I2, Notes Due 25 Feb 2030	1.4%	FMS17C06C2BI2 n300225S	US30711XTK09
66	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2E-B3, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2EB3 f300225S	US30711XTL81
67	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2B-I3, Notes Due 25 Feb 2030	1.0%	FMS17C06C2BI3 n300225S	US30711XTM64

68	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2E-B4, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2EB4 f300225S	US30711XTN48
69	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2B-I4, Notes Due 25 Feb 2030	0.6%	FMS17C06C2BI4 n300225S	US30711XTP95
70	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2E-C1, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2EC1 f300225S	US30711XTQ78
71	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2C-I1, Notes Due 25 Feb 2030	1.8%	FMS17C06C2CI1 n300225S	US30711XTR51
72	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2E-C2, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2EC2 f300225S	US30711XTS35
73	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2C-I2, Notes Due 25 Feb 2030	1.4%	FMS17C06C2CI2 n300225S	US30711XTT18
74	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2E-C3, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2EC3 f300225S	US30711XTU80
75	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2C-I3, Notes Due 25 Feb 2030	1.0%	FMS17C06C2CI3 n300225S	US30711XTV63
76	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2E-C4, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2EC4 f300225S	US30711XTW47
77	Connecticut Avenue Securities, Series 2017-C06, US\$120.816M Class 2C-I4, Notes Due 25 Feb 2030	0.6%	FMS17C06C2CI4 n300225S	US30711XTX20
78	Connecticut Avenue Securities, Series 2017-C06, US\$240.158M Class 2E-D1, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2ED1 f300225S	US30711XTY03
79	Connecticut Avenue Securities, Series 2017-C06, US\$240.158M Class 2E-D2, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2ED2 f300225S	US30711XTZ77
80	Connecticut Avenue Securities, Series 2017-C06, US\$240.158M Class 2E-D3, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2ED3 f300225S	US30711XUA08
81	Connecticut Avenue Securities, Series 2017-C06, US\$240.158M Class 2E-D4,	Floating Rate	FMS17C06C2ED4 f300225S	US30711XUB80

	Notes Due 25 Feb 2030			
82	Connecticut Avenue Securities, Series 2017-C06, US\$240.158M Class 2E-D5, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2ED5 f300225S	US30711XUC63
83	Connecticut Avenue Securities, Series 2017-C06, US\$241.632M Class 2E-F1, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2EF1 f300225S	US30711XUD47
84	Connecticut Avenue Securities, Series 2017-C06, US\$241.632M Class 2E-F2, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2EF2 f300225S	US30711XUE20
85	Connecticut Avenue Securities, Series 2017-C06, US\$241.632M Class 2E-F3, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2EF3 f300225S	US30711XUF94
86	Connecticut Avenue Securities, Series 2017-C06, US\$241.632M Class 2E-F4, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2EF4 f300225S	US30711XUG77
87	Connecticut Avenue Securities, Series 2017-C06, US\$241.632M Class 2E-F5, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2EF5 f300225S	US30711XUH50
88	Connecticut Avenue Securities, Series 2017-C06, US\$240.158M Class 2-X1, Notes Due 25 Feb 2030	1.8%	FMS17C06C2X1 n300225S	US30711XUJ17
89	Connecticut Avenue Securities, Series 2017-C06, US\$240.158M Class 2-X2, Notes Due 25 Feb 2030	1.4%	FMS17C06C2X2 n300225S	US30711XUK89
90	Connecticut Avenue Securities, Series 2017-C06, US\$240.158M Class 2-X3, Notes Due 25 Feb 2030	1.0%	FMS17C06C2X3 n300225S	US30711XUL62
91	Connecticut Avenue Securities, Series 2017-C06, US\$240.158M Class 2-X4, Notes Due 25 Feb 2030	0.6%	FMS17C06C2X4 n300225S	US30711XUM46
92	Connecticut Avenue Securities, Series 2017-C06, US\$241.632M Class 2-Y1, Notes Due 25 Feb 2030	1.8%	FMS17C06C2Y1 n300225S	US30711XUN29
93	Connecticut Avenue Securities, Series 2017-C06, US\$241.632M Class 2-Y2, Notes Due 25 Feb 2030	1.4%	FMS17C06C2Y2 n300225S	US30711XUP76
94	Connecticut Avenue Securities, Series 2017-C06, US\$241.632M Class 2-Y3, Notes Due 25 Feb 2030	1.0%	FMS17C06C2Y3 n300225S	US30711XUQ59

95	Connecticut Avenue Securities, Series 2017-C06, US\$241.632M Class 2-Y4, Notes Due 25 Feb 2030	0.6%	FMS17C06C2Y4 n300225S	US30711XUR33
96	Connecticut Avenue Securities, Series 2017-C06, US\$73.668M Class 2B-1, Notes Due 25 Feb 2030	Floating Rate	FMS17C06C2B1 f300225S	US30711XSW55