

No.	Description	Coupon Rate (%)	Trading Name	ISIN Code
1	Connecticut Avenue Securities, Series 2018-C02, US\$188.817M Class 2M-1, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2M1 f300825S	US30711XC285
2	Connecticut Avenue Securities, Series 2018-C02, US\$667.152M Class 2M-2, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2M2 f300825S	US30711XC368
3	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2M-2A, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2M2A f300825S	US30711XC517
4	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2M-2B, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2M2B f300825S	US30711XC699
5	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2M-2C, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2M2C f300825S	US30711XC772
6	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2E-A1, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2EA1 f300825S	US30711XC855
7	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2A-I1, Notes Due 25 Aug 2030	1.70%	FMS18C02C2AI1 n300825S	US30711XC939
8	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2E-A2, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2EA2 f300825S	US30711XD275
9	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2A-I2, Notes Due 25 Aug 2030	1.30%	FMS18C02C2AI2 n300825S	US30711XD358
10	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2E-A3, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2EA3 f300825S	US30711XD432
11	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2A-I3, Notes Due 25 Aug 2030	0.90%	FMS18C02C2AI3 n300825S	US30711XD507
12	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2E-A4, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2EA4 f300825S	US30711XD689
13	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2A-I4, Notes Due 25 Aug 2030	0.50%	FMS18C02C2AI4 n300825S	US30711XD762
14	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2E-B1, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2EB1 f300825S	US30711XD846
15	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2B-I1, Notes Due 25 Aug 2030	1.70%	FMS18C02C2BI1 n300825S	US30711XD929
16	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2E-B2, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2EB2 f300825S	US30711XE265
17	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2B-I2, Notes Due 25 Aug 2030	1.30%	FMS18C02C2BI2 n300825S	US30711XE349
18	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2E-B3, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2EB3 f300825S	US30711XE422
19	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2B-I3, Notes Due 25 Aug 2030	0.90%	FMS18C02C2BI3 n300825S	US30711XE596
20	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2E-B4, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2EB4 f300825S	US30711XE679
21	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2B-I4, Notes Due 25 Aug 2030	0.50%	FMS18C02C2BI4 n300825S	US30711XH987
22	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2E-C1, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2EC1 f300825S	US30711XE752
23	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2C-I1, Notes Due 25 Aug 2030	1.70%	FMS18C02C2CI1 n300825S	US30711XE836
24	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2E-C2, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2EC2 f300825S	US30711XE919
25	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2C-I2, Notes Due 25 Aug 2030	1.30%	FMS18C02C2CI2 n300825S	US30711XF254

26	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2E-C3, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2EC3 f300825S	US30711XF338
27	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2C-I3, Notes Due 25 Aug 2030	0.90%	FMS18C02C2CI3 n300825S	US30711XF411
28	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2E-C4, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2EC4 f300825S	US30711XF585
29	Connecticut Avenue Securities, Series 2018-C02, US\$222.384M Class 2C-I4, Notes Due 25 Aug 2030	0.50%	FMS18C02C2CI4 n300825S	US30711XF668
30	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2E-D1, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2ED1 f300825S	US30711XF742
31	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2E-D2, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2ED2 f300825S	US30711XF825
32	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2E-D3, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2ED3 f300825S	US30711XF908
33	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2E-D4, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2ED4 f300825S	US30711XG245
34	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2E-D5, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2ED5 f300825S	US30711XG328
35	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2E-F1, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2EF1 f300825S	US30711XG401
36	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2E-F2, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2EF2 f300825S	US30711XG575
37	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2E-F3, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2EF3 f300825S	US30711XG658
38	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2E-F4, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2EF4 f300825S	US30711XG732
39	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2E-F5, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2EF5 f300825S	US30711XG815
40	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2-X1, Notes Due 25 Aug 2030	1.70%	FMS18C02C2X1 n300825S	US30711XG997
41	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2-X2, Notes Due 25 Aug 2030	1.30%	FMS18C02C2X2 n300825S	US30711XH235
42	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2-X3, Notes Due 25 Aug 2030	0.90%	FMS18C02C2X3 n300825S	US30711XH318
43	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2-X4, Notes Due 25 Aug 2030	0.50%	FMS18C02C2X4 n300825S	US30711XH490
44	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2-Y1, Notes Due 25 Aug 2030	1.70%	FMS18C02C2Y1 n300825S	US30711XH565
45	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2-Y2, Notes Due 25 Aug 2030	1.30%	FMS18C02C2Y2 n300825S	US30711XH649
46	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2-Y3, Notes Due 25 Aug 2030	0.90%	FMS18C02C2Y3 n300825S	US30711XH722
47	Connecticut Avenue Securities, Series 2018-C02, US\$444.768M Class 2-Y4, Notes Due 25 Aug 2030	0.50%	FMS18C02C2Y4 n300825S	US30711XH805
48	Connecticut Avenue Securities, Series 2018-C02, US\$151.053M Class 2B-1, Notes Due 25 Aug 2030	Floating Rate	FMS18C02C2B1 f300825S	US30711XC442