

| No. | Description                                                                                     | Coupon Rate (%) | Trading Name          | ISIN Code    |
|-----|-------------------------------------------------------------------------------------------------|-----------------|-----------------------|--------------|
| 1   | Connecticut Avenue Securities, Series 2017-C03, US\$568.164M Class 1M-1, Notes Due 25 Oct 2029  | Floating Rate   | FMS17C03C1M1f291025S  | US30711XJS45 |
| 2   | Connecticut Avenue Securities, Series 2017-C03, US\$607.347M Class 1M-2, Notes Due 25 Oct 2029  | Floating Rate   | FMS17C03C1M2f291025S  | US30711XJX30 |
| 3   | Connecticut Avenue Securities, Series 2017-C03, US\$199.837M Class 1M-2A, Notes Due 25 Oct 2029 | Floating Rate   | FMS17C03C1M2Af291025S | US30711XJT28 |
| 4   | Connecticut Avenue Securities, Series 2017-C03, US\$199.837M Class 1A-I1, Notes Due 25 Oct 2029 | 2.3%            | FMS17C03C1AI1n291025S | US30711XJZ87 |
| 5   | Connecticut Avenue Securities, Series 2017-C03, US\$199.837M Class 1A-I2, Notes Due 25 Oct 2029 | 1.8%            | FMS17C03C1AI2n291025S | US30711XKB90 |
| 6   | Connecticut Avenue Securities, Series 2017-C03, US\$199.837M Class 1A-I3, Notes Due 25 Oct 2029 | 1.3%            | FMS17C03C1AI3n291025S | US30711XKD56 |
| 7   | Connecticut Avenue Securities, Series 2017-C03, US\$199.837M Class 1A-I4, Notes Due 25 Oct 2029 | 0.8%            | FMS17C03C1AI4n291025S | US30711XKF05 |
| 8   | Connecticut Avenue Securities, Series 2017-C03, US\$199.837M Class 1E-A1, Notes Due 25 Oct 2029 | Floating Rate   | FMS17C03C1EA1f291025S | US30711XJY13 |
| 9   | Connecticut Avenue Securities, Series 2017-C03, US\$199.837M Class 1E-A2, Notes Due 25 Oct 2029 | Floating Rate   | FMS17C03C1EA2f291025S | US30711XKA18 |
| 10  | Connecticut Avenue Securities, Series 2017-C03, US\$199.837M Class 1E-A3, Notes Due 25 Oct 2029 | Floating Rate   | FMS17C03C1EA3f291025S | US30711XKC73 |
| 11  | Connecticut Avenue Securities, Series 2017-C03, US\$199.837M Class 1E-A4, Notes Due 25 Oct 2029 | Floating Rate   | FMS17C03C1EA4f291025S | US30711XKE30 |
| 12  | Connecticut Avenue Securities, Series 2017-C03, US\$203.755M Class 1M-2B, Notes Due 25 Oct 2029 | Floating Rate   | FMS17C03C1M2Bf291025S | US30711XJU90 |

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| 13 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$203.755M Class 1B-I1,<br>Notes Due 25 Oct 2029 | 2.3%             | FMS17C03C1BI1<br>n291025S | US30711XKH60 |
| 14 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$203.755M Class 1B-I2,<br>Notes Due 25 Oct 2029 | 1.8%             | FMS17C03C1BI2<br>n291025S | US30711XKK99 |
| 15 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$203.755M Class 1B-I3,<br>Notes Due 25 Oct 2029 | 1.3%             | FMS17C03C1BI3<br>n291025S | US30711XKM55 |
| 16 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$203.755M Class 1B-I4,<br>Notes Due 25 Oct 2029 | 0.8%             | FMS17C03C1BI4<br>n291025S | US30711XKP86 |
| 17 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$203.755M Class 1E-B1,<br>Notes Due 25 Oct 2029 | Floating<br>Rate | FMS17C03C1EB1<br>f291025S | US30711XKG87 |
| 18 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$203.755M Class 1E-B2,<br>Notes Due 25 Oct 2029 | Floating<br>Rate | FMS17C03C1EB2<br>f291025S | US30711XKJ27 |
| 19 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$203.755M Class 1E-B3,<br>Notes Due 25 Oct 2029 | Floating<br>Rate | FMS17C03C1EB3<br>f291025S | US30711XKL72 |
| 20 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$203.755M Class 1E-B4,<br>Notes Due 25 Oct 2029 | Floating<br>Rate | FMS17C03C1EB4<br>f291025S | US30711XKN39 |
| 21 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$203.755M Class 1M-2C,<br>Notes Due 25 Oct 2029 | Floating<br>Rate | FMS17C03C1M2C<br>f291025S | US30711XJV73 |
| 22 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$203.755M Class 1C-I1,<br>Notes Due 25 Oct 2029 | 2.3%             | FMS17C03C1CI1<br>n291025S | US30711XKR43 |
| 23 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$203.755M Class 1C-I2,<br>Notes Due 25 Oct 2029 | 1.8%             | FMS17C03C1CI2<br>n291025S | US30711XKT09 |
| 24 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$203.755M Class 1C-I3,<br>Notes Due 25 Oct 2029 | 1.3%             | FMS17C03C1CI3<br>n291025S | US30711XKV54 |
| 25 | Connecticut Avenue Securities,<br>Series 2017-C03,                                                       | 0.8%             | FMS17C03C1CI4<br>n291025S | US30711XKX11 |

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|    | US\$203.755M Class 1C-I4,<br>Notes Due 25 Oct 2029                                                       |                  |                           |              |
| 26 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$203.755M Class 1E-C1,<br>Notes Due 25 Oct 2029 | Floating<br>Rate | FMS17C03C1EC1<br>f291025S | US30711XKQ69 |
| 27 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$203.755M Class 1E-C2,<br>Notes Due 25 Oct 2029 | Floating<br>Rate | FMS17C03C1EC2<br>f291025S | US30711XKS26 |
| 28 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$203.755M Class 1E-C3,<br>Notes Due 25 Oct 2029 | Floating<br>Rate | FMS17C03C1EC3<br>f291025S | US30711XKU71 |
| 29 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$203.755M Class 1E-C4,<br>Notes Due 25 Oct 2029 | Floating<br>Rate | FMS17C03C1EC4<br>f291025S | US30711XKW38 |
| 30 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$403.592M Class 1E-D1,<br>Notes Due 25 Oct 2029 | Floating<br>Rate | FMS17C03C1ED1<br>f291025S | US30711XKY93 |
| 31 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$403.592M Class 1E-D2,<br>Notes Due 25 Oct 2029 | Floating<br>Rate | FMS17C03C1ED2<br>f291025S | US30711XKZ68 |
| 32 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$403.592M Class 1E-D3,<br>Notes Due 25 Oct 2029 | Floating<br>Rate | FMS17C03C1ED3<br>f291025S | US30711XLA09 |
| 33 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$403.592M Class 1E-D4,<br>Notes Due 25 Oct 2029 | Floating<br>Rate | FMS17C03C1ED4<br>f291025S | US30711XLB81 |
| 34 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$403.592M Class 1E-D5,<br>Notes Due 25 Oct 2029 | Floating<br>Rate | FMS17C03C1ED5<br>f291025S | US30711XLC64 |
| 35 | Connecticut Avenue Securities,<br>Series 2017-C03, US\$407.51M<br>Class 1E-F1, Notes Due 25 Oct<br>2029  | Floating<br>Rate | FMS17C03C1EF1<br>f291025S | US30711XLD48 |
| 36 | Connecticut Avenue Securities,<br>Series 2017-C03, US\$407.51M<br>Class 1E-F2, Notes Due 25 Oct<br>2029  | Floating<br>Rate | FMS17C03C1EF2<br>f291025S | US30711XLE21 |
| 37 | Connecticut Avenue Securities,<br>Series 2017-C03, US\$407.51M<br>Class 1E-F3, Notes Due 25 Oct<br>2029  | Floating<br>Rate | FMS17C03C1EF3<br>f291025S | US30711XLF95 |

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| 38 | Connecticut Avenue Securities,<br>Series 2017-C03, US\$407.51M<br>Class 1E-F4, Notes Due 25 Oct<br>2029 | Floating<br>Rate | FMS17C03C1EF4<br>f291025S | US30711XLG78 |
| 39 | Connecticut Avenue Securities,<br>Series 2017-C03, US\$407.51M<br>Class 1E-F5, Notes Due 25 Oct<br>2029 | Floating<br>Rate | FMS17C03C1EF5<br>f291025S | US30711XLH51 |
| 40 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$403.592M Class 1-X1,<br>Notes Due 25 Oct 2029 | 2.3%             | FMS17C03C1X1<br>n291025S  | US30711XLJ18 |
| 41 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$403.592M Class 1-X2,<br>Notes Due 25 Oct 2029 | 1.8%             | FMS17C03C1X2<br>n291025S  | US30711XLK80 |
| 42 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$403.592M Class 1-X3,<br>Notes Due 25 Oct 2029 | 1.3%             | FMS17C03C1X3<br>n291025S  | US30711XLL63 |
| 43 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$403.592M Class 1-X4,<br>Notes Due 25 Oct 2029 | 0.8%             | FMS17C03C1X4<br>n291025S  | US30711XLM47 |
| 44 | Connecticut Avenue Securities,<br>Series 2017-C03, US\$407.51M<br>Class 1-Y1, Notes Due 25 Oct<br>2029  | 2.3%             | FMS17C03C1Y1<br>n291025S  | US30711XLN20 |
| 45 | Connecticut Avenue Securities,<br>Series 2017-C03, US\$407.51M<br>Class 1-Y2, Notes Due 25 Oct<br>2029  | 1.8%             | FMS17C03C1Y2<br>n291025S  | US30711XLP77 |
| 46 | Connecticut Avenue Securities,<br>Series 2017-C03, US\$407.51M<br>Class 1-Y3, Notes Due 25 Oct<br>2029  | 1.3%             | FMS17C03C1Y3<br>n291025S  | US30711XLQ50 |
| 47 | Connecticut Avenue Securities,<br>Series 2017-C03, US\$407.51M<br>Class 1-Y4, Notes Due 25 Oct<br>2029  | 0.8%             | FMS17C03C1Y4<br>n291025S  | US30711XLR34 |
| 48 | Connecticut Avenue Securities,<br>Series 2017-C03,<br>US\$195.918M Class 1B-1,<br>Notes Due 25 Oct 2029 | Floating<br>Rate | FMS17C03C1B1<br>f291025S  | US30711XJW56 |