



No.	Description	Coupon Rate (%)	Counter Trading Name	ISIN Code
1	Connecticut Avenue Securities, Series 2024-R03, US\$273.9M Class 2M-1, Notes Due 25 March 2044	Floating Rate	FMS24R03C2M1 f440325S	USU19499AA74
2	Connecticut Avenue Securities, Series 2024-R03, US\$236.55M Class 2M-2, Notes Due 25 March 2044	Floating Rate	FMS24R03C2M2 f440325S	USU19499AB57
3	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2M-2A, Notes Due 25 March 2044	Floating Rate	FMS24R03C2M2A f440325S	USU19499AC31
4	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2M-2B, Notes Due 25 March 2044	Floating Rate	FMS24R03C2M2B f440325S	USU19499AD14
5	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2M-2C, Notes Due 25 March 2044	Floating Rate	FMS24R03C2M2C f440325S	USU19499AE96
6	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2E-A1, Notes Due 25 March 2044	Floating Rate	FMS24R03C2EA1 f440325S	USU19499AN95
7	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2A-I1, Notes Due 25 March 2044	1.45	FMS24R03C2AI1 n440325S	USU19499AJ83
8	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2E-A2, Notes Due 25 March 2044	Floating Rate	FMS24R03C2EA2 f440325S	USU19499AP44
9	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2A-I2, Notes Due 25 March 2044	1.15	FMS24R03C2AI2 n440325S	USU19499AK56
10	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2E-A3, Notes Due 25 March 2044	Floating Rate	FMS24R03C2EA3 f440325S	USU19499AQ27

11	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2A-I3, Notes Due 25 March 2044	0.85	FMS24R03C2AI3 n440325S	USU19499AL30
12	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2E-A4, Notes Due 25 March 2044	Floating Rate	FMS24R03C2EA4 f440325S	USU19499AR00
13	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2A-I4, Notes Due 25 March 2044	0.55	FMS24R03C2AI4 n440325S	USU19499AM13
14	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2E-B1, Notes Due 25 March 2044	Floating Rate	FMS24R03C2EB1 f440325S	USU19499AW94
15	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2B-I1, Notes Due 25 March 2044	1.45	FMS24R03C2BI1 n440325S	USU19499AS82
16	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2E-B2, Notes Due 25 March 2044	Floating Rate	FMS24R03C2EB2 f440325S	USU19499AX77
17	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2B-I2, Notes Due 25 March 2044	1.15	FMS24R03C2BI2 n440325S	USU19499AT65
18	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2E-B3, Notes Due 25 March 2044	Floating Rate	FMS24R03C2EB3 f440325S	USU19499AY50
19	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2B-I3, Notes Due 25 March 2044	0.85	FMS24R03C2BI3 n440325S	USU19499AU39
20	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2E-B4, Notes Due 25 March 2044	Floating Rate	FMS24R03C2EB4 f440325S	USU19499AZ26
21	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2B-I4, Notes Due 25 March 2044	0.55	FMS24R03C2BI4 n440325S	USU19499AV12

22	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2E-C1, Notes Due 25 March 2044	Floating Rate	FMS24R03C2EC1 f440325S	USU19499BE87
23	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2C-I1, Notes Due 25 March 2044	1.45	FMS24R03C2CI1 n440325S	USU19499BA65
24	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2E-C2, Notes Due 25 March 2044	Floating Rate	FMS24R03C2EC2 f440325S	USU19499BF52
25	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2C-I2, Notes Due 25 March 2044	1.15	FMS24R03C2CI2 n440325S	USU19499BB49
26	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2E-C3, Notes Due 25 March 2044	Floating Rate	FMS24R03C2EC3 f440325S	USU19499BG36
27	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2C-I3, Notes Due 25 March 2044	0.85	FMS24R03C2CI3 n440325S	USU19499BC22
28	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2E-C4, Notes Due 25 March 2044	Floating Rate	FMS24R03C2EC4 f440325S	USU19499BH19
29	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2C-I4, Notes Due 25 March 2044	0.55	FMS24R03C2CI4 n440325S	USU19499BD05
30	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2E-D1, Notes Due 25 March 2044	Floating Rate	FMS24R03C2ED1 f440325S	USU19499BJ74
31	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2E-D2, Notes Due 25 March 2044	Floating Rate	FMS24R03C2ED2 f440325S	USU19499BK48
32	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2E-D3, Notes Due 25 March 2044	Floating Rate	FMS24R03C2ED3 f440325S	USU19499BL21

33	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2E-D4, Notes Due 25 March 2044	Floating Rate	FMS24R03C2ED4 f440325S	USU19499BM04
34	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2E-D5, Notes Due 25 March 2044	Floating Rate	FMS24R03C2ED5 f440325S	USU19499BN86
35	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2E-F1, Notes Due 25 March 2044	Floating Rate	FMS24R03C2EF1 f440325S	USU19499BP35
36	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2E-F2, Notes Due 25 March 2044	Floating Rate	FMS24R03C2EF2 f440325S	USU19499BQ18
37	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2E-F3, Notes Due 25 March 2044	Floating Rate	FMS24R03C2EF3 f440325S	USU19499BR90
38	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2E-F4, Notes Due 25 March 2044	Floating Rate	FMS24R03C2EF4 f440325S	USU19499BS73
39	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2E-F5, Notes Due 25 March 2044	Floating Rate	FMS24R03C2EF5 f440325S	USU19499BT56
40	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2-J1, Notes Due 25 March 2044	Floating Rate	FMS24R03C2J1 f440325S	USU19499BU20
41	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2-J2, Notes Due 25 March 2044	Floating Rate	FMS24R03C2J2 f440325S	USU19499BV03
42	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2-J3, Notes Due 25 March 2044	Floating Rate	FMS24R03C2J3 f440325S	USU19499BW85
43	Connecticut Avenue Securities, Series 2024-R03, US\$78.85M Class 2-J4, Notes Due 25 March 2044	Floating Rate	FMS24R03C2J4 f440325S	USU19499BX68

44	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2-K1, Notes Due 25 March 2044	Floating Rate	FMS24R03C2K1 f440325S	USU19499BY42
45	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2-K2, Notes Due 25 March 2044	Floating Rate	FMS24R03C2K2 f440325S	USU19499BZ17
46	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2-K3, Notes Due 25 March 2044	Floating Rate	FMS24R03C2K3 f440325S	USU19499CA56
47	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2-K4, Notes Due 25 March 2044	Floating Rate	FMS24R03C2K4 f440325S	USU19499CB30
48	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2-X1, Notes Due 25 March 2044	1.45	FMS24R03C2X1 n440325S	USU19499CC13
49	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2-X2, Notes Due 25 March 2044	1.15	FMS24R03C2X2 n440325S	USU19499CD95
50	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2-X3, Notes Due 25 March 2044	0.85	FMS24R03C2X3 n440325S	USU19499CE78
51	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2-X4, Notes Due 25 March 2044	0.55	FMS24R03C2X4 n440325S	USU19499CF44
52	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2-Y1, Notes Due 25 March 2044	1.45	FMS24R03C2Y1 n440325S	USU19499CG27
53	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2-Y2, Notes Due 25 March 2044	1.15	FMS24R03C2Y2 n440325S	USU19499CH00
54	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2-Y3, Notes Due 25 March 2044	0.85	FMS24R03C2Y3 n440325S	USU19499CJ65

55	Connecticut Avenue Securities, Series 2024-R03, US\$157.7M Class 2-Y4, Notes Due 25 March 2044	0.55	FMS24R03C2Y4 n440325S	USU19499CK39
56	Connecticut Avenue Securities, Series 2024-R03, US\$117.946M Class 2B-1, Notes Due 25 March 2044	Floating Rate	FMS24R03C2B1 f440325S	USU19499AF61
57	Connecticut Avenue Securities, Series 2024-R03, US\$236.55M Class 2M-2Y, Notes Due 25 March 2044	Floating Rate	FMS24R03C2M2Y f440325S	USU19499CL12
58	Connecticut Avenue Securities, Series 2024-R03, US\$236.55M Class 2M-2X, Notes Due 25 March 2044	Floating Rate	FMS24R03C2M2X f440325S	USU19499CM94
59	Connecticut Avenue Securities, Series 2024-R03, US\$117.946M Class 2B-1Y, Notes Due 25 March 2044	Floating Rate	FMS24R03C2B1Y f440325S	USU19499CN77
60	Connecticut Avenue Securities, Series 2024-R03, US\$117.946M Class 2B-1X, Notes Due 25 March 2044	Floating Rate	FMS24R03C2B1X f440325S	USU19499CP26
61	Connecticut Avenue Securities, Series 2024-R03, US\$58.973M Class 2B-1A, Notes Due 25 March 2044	Floating Rate	FMS24R03C2B1A f440325S	USU19499AG45
62	Connecticut Avenue Securities, Series 2024-R03, US\$58.973M Class 2B-1B, Notes Due 25 March 2044	Floating Rate	FMS24R03C2B1B f440325S	USU19499AH28