



No.	Description	Coupon Rate (%)	Counter Trading Name	ISIN Code
1	Connecticut Avenue Securities, Series 2024-R01, US\$328.15M Class 1M-1, Notes Due January 2044	Floating Rate	FMS24R01C1M1 f440125S	USU1945UAA44
2	Connecticut Avenue Securities, Series 2024-R01, US\$236.997M Class 1M-2, Notes Due January 2044	Floating Rate	FMS24R01C1M2 f440125S	USU1945UAB27
3	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1M-2A, Notes Due January 2044	Floating Rate	FMS24R01C1M2A f440125S	USU1945UAC00
4	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1M-2B, Notes Due January 2044	Floating Rate	FMS24R01C1M2B f440125S	USU1945UAD82
5	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1M-2C, Notes Due January 2044	Floating Rate	FMS24R01C1M2C f440125S	USU1945UAE65
6	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1E-A1, Notes Due January 2044	Floating Rate	FMS24R01C1EA1 f440125S	USU1945UAP13
7	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1A-I1, Notes Due January 2044	1.3	FMS24R01C1AI1 n440125S	USU1945UAK26
8	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1E-A2, Notes Due January 2044	Floating Rate	FMS24R01C1EA2 f440125S	USU1945UAQ95
9	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1A-I2, Notes Due January 2044	1	FMS24R01C1AI2 n440125S	USU1945UAL09
10	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1E-A3, Notes Due January 2044	Floating Rate	FMS24R01C1EA3 f440125S	USU1945UAR78

11	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1A-I3, Notes Due January 2044	0.7	FMS24R01C1AI3 n440125S	USU1945UAM81
12	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1E-A4, Notes Due January 2044	Floating Rate	FMS24R01C1EA4 f440125S	USU1945UAS51
13	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1A-I4, Notes Due January 2044	0.4	FMS24R01C1AI4 n440125S	USU1945UAN64
14	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1E-B1, Notes Due January 2044	Floating Rate	FMS24R01C1EB1 f440125S	USU1945UAX47
15	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1B-I1, Notes Due January 2044	1.3	FMS24R01C1BI1 n440125S	USU1945UAT35
16	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1E-B2, Notes Due January 2044	Floating Rate	FMS24R01C1EB2 f440125S	USU1945UAY20
17	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1B-I2, Notes Due January 2044	1	FMS24R01C1BI2 n440125S	USU1945UAU08
18	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1E-B3, Notes Due January 2044	Floating Rate	FMS24R01C1EB3 f440125S	USU1945UAZ94
19	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1B-I3, Notes Due January 2044	0.7	FMS24R01C1BI3 n440125S	USU1945UAV80
20	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1E-B4, Notes Due January 2044	Floating Rate	FMS24R01C1EB4 f440125S	USU1945UBA35
21	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1B-I4, Notes Due January 2044	0.4	FMS24R01C1BI4 n440125S	USU1945UAW63

22	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1E-C1, Notes Due January 2044	Floating Rate	FMS24R01C1EC1 f440125S	USU1945UBF22
23	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1C-I1, Notes Due January 2044	1.3	FMS24R01C1CI1 n440125S	USU1945UBB18
24	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1E-C2, Notes Due January 2044	Floating Rate	FMS24R01C1EC2 f440125S	USU1945UBG05
25	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1C-I2, Notes Due January 2044	1	FMS24R01C1CI2 n440125S	USU1945UBC90
26	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1E-C3, Notes Due January 2044	Floating Rate	FMS24R01C1EC3 f440125S	USU1945UBH87
27	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1C-I3, Notes Due January 2044	0.7	FMS24R01C1CI3 n440125S	USU1945UBD73
28	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1E-C4, Notes Due January 2044	Floating Rate	FMS24R01C1EC4 f440125S	USU1945UBJ44
29	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1C-I4, Notes Due January 2044	0.4	FMS24R01C1CI4 n440125S	USU1945UBE56
30	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1E-D1, Notes Due January 2044	Floating Rate	FMS24R01C1ED1 f440125S	USU1945UBK17
31	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1E-D2, Notes Due January 2044	Floating Rate	FMS24R01C1ED2 f440125S	USU1945UBL99
32	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1E-D3, Notes Due January 2044	Floating Rate	FMS24R01C1ED3 f440125S	USU1945UBM72

33	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1E-D4, Notes Due January 2044	Floating Rate	FMS24R01C1ED4 f440125S	USU1945UBN55
34	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1E-D5, Notes Due January 2044	Floating Rate	FMS24R01C1ED5 f440125S	USU1945UBP04
35	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1E-F1, Notes Due January 2044	Floating Rate	FMS24R01C1EF1 f440125S	USU1945UBQ86
36	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1E-F2, Notes Due January 2044	Floating Rate	FMS24R01C1EF2 f440125S	USU1945UBR69
37	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1E-F3, Notes Due January 2044	Floating Rate	FMS24R01C1EF3 f440125S	USU1945UBS43
38	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1E-F4, Notes Due January 2044	Floating Rate	FMS24R01C1EF4 f440125S	USU1945UBT26
39	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1E-F5, Notes Due January 2044	Floating Rate	FMS24R01C1EF5 f440125S	USU1945UBU98
40	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1-J1, Notes Due January 2044	Floating Rate	FMS24R01C1J1 f440125S	USU1945UBV71
41	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1-J2, Notes Due January 2044	Floating Rate	FMS24R01C1J2 f440125S	USU1945UBW54
42	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1-J3, Notes Due January 2044	Floating Rate	FMS24R01C1J3 f440125S	USU1945UBX38
43	Connecticut Avenue Securities, Series 2024-R01, US\$78.999M Class 1-J4, Notes Due January 2044	Floating Rate	FMS24R01C1J4 f440125S	USU1945UBY11

44	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1-K1, Notes Due January 2044	Floating Rate	FMS24R01C1K1 f440125S	USU1945UBZ85
45	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1-K2, Notes Due January 2044	Floating Rate	FMS24R01C1K2 f440125S	USU1945UCA26
46	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1-K3, Notes Due January 2044	Floating Rate	FMS24R01C1K3 f440125S	USU1945UCB09
47	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1-K4, Notes Due January 2044	Floating Rate	FMS24R01C1K4 f440125S	USU1945UCC81
48	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1-X1, Notes Due January 2044	1.3	FMS24R01C1X1 n440125S	USU1945UCD64
49	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1-X2, Notes Due January 2044	1	FMS24R01C1X2 n440125S	USU1945UCE48
50	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1-X3, Notes Due January 2044	0.7	FMS24R01C1X3 n440125S	USU1945UCF13
51	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1-X4, Notes Due January 2044	0.4	FMS24R01C1X4 n440125S	USU1945UCG95
52	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1-Y1, Notes Due January 2044	1.3	FMS24R01C1Y1 n440125S	USU1945UCH78
53	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1-Y2, Notes Due January 2044	1	FMS24R01C1Y2 n440125S	USU1945UCJ35
54	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1-Y3, Notes Due January 2044	0.7	FMS24R01C1Y3 n440125S	USU1945UCK08

55	Connecticut Avenue Securities, Series 2024-R01, US\$157.998M Class 1-Y4, Notes Due January 2044	0.4	FMS24R01C1Y4 n440125S	USU1945UCL80
56	Connecticut Avenue Securities, Series 2024-R01, US\$182.304M Class 1B-1, Notes Due January 2044	Floating Rate	FMS24R01C1B1 f440125S	USU1945UAF31
57	Connecticut Avenue Securities, Series 2024-R01, US\$236.997M Class 1M-2Y, Notes Due January 2044	Floating Rate	FMS24R01C1M2Y f440125S	USU1945UCM63
58	Connecticut Avenue Securities, Series 2024-R01, US\$236.997M Class 1M-2X, Notes Due January 2044	Floating Rate	FMS24R01C1M2X f440125S	USU1945UCN47
59	Connecticut Avenue Securities, Series 2024-R01, US\$182.304M Class 1B-1Y, Notes Due January 2044	Floating Rate	FMS24R01C1B1Y f440125S	USU1945UCP94
60	Connecticut Avenue Securities, Series 2024-R01, US\$182.304M Class 1B-1X, Notes Due January 2044	Floating Rate	FMS24R01C1B1X f440125S	USU1945UCQ77
61	Connecticut Avenue Securities, Series 2024-R01, US\$91.152M Class 1B-1A, Notes Due January 2044	Floating Rate	FMS24R01C1B1A f440125S	USU1945UAG14
62	Connecticut Avenue Securities, Series 2024-R01, US\$91.152M Class 1B-1B, Notes Due January 2044	Floating Rate	FMS24R01C1B1B f440125S	USU1945UAH96
63	Connecticut Avenue Securities, Series 2024-R01, US\$71.962M Class 1B-2, Notes Due January 2044	Floating Rate	FMS24R01C1B2 f440125S	USU1945UAJ52
64	Connecticut Avenue Securities, Series 2024-R01, US\$71.962M Class 1B-2Y, Notes Due January 2044	Floating Rate	FMS24R01C1B2Y f440125S	USU1945UCR50
65	Connecticut Avenue Securities, Series 2024-R01, US\$71.962M Class 1B-2X, Notes Due January 2044	Floating Rate	FMS24R01C1B2X f440125S	USU1945UCS34