

No.	Description	Coupon Rate (%)	Trading Name	ISIN Code
1	Connecticut Avenue Securities, Series 2019-R02, US\$200.486M Class 1M-1, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1M1 f310825S	USU1942KAA98
2	Connecticut Avenue Securities, Series 2019-R02, US\$613.989M Class 1M-2, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1M2 f310825S	USU1942KAB71
3	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1M-2A, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1M2A f310825S	USU1942KAC54
4	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1M-2B, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1M2B f310825S	USU1942KAD38
5	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1M-2C, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1M2C f310825S	USU1942KAE11
6	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1E-A1, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1EA1 f310825S	USU1942KAL53
7	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1A-I1, Notes Due 25 Aug 2031	1.70%	FMS19R02C1AI1 n310825S	USU1942KAG68
8	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1E-A2, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1EA2 f310825S	USU1942KAM37
9	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1A-I2, Notes Due 25 Aug 2031	1.30%	FMS19R02C1AI2 n310825S	USU1942KAH42
10	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1E-A3, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1EA3 f310825S	USU1942KAN10

11	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1A-I3, Notes Due 25 Aug 2031	0.90%	FMS19R02C1AI3 n310825S	USU1942KAJ08
12	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1E-A4, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1EA4 f310825S	USU1942KAP67
13	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1A-I4, Notes Due 25 Aug 2031	0.50%	FMS19R02C1AI4 n310825S	USU1942KAK70
14	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1E-B1, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1EB1 f310825S	USU1942KAU52
15	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1B-I1, Notes Due 25 Aug 2031	1.70%	FMS19R02C1BI1 n310825S	USU1942KAQ41
16	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1E-B2, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1EB2 f310825S	USU1942KAV36
17	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1B-I2, Notes Due 25 Aug 2031	1.30%	FMS19R02C1BI2 n310825S	USU1942KAR24
18	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1E-B3, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1EB3 f310825S	USU1942KAW19
19	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1B-I3, Notes Due 25 Aug 2031	0.90%	FMS19R02C1BI3 n310825S	USU1942KAS07
20	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1E-B4, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1EB4 f310825S	USU1942KAX91
21	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1B-I4, Notes Due 25 Aug 2031	0.50%	FMS19R02C1BI4 n310825S	USU1942KAT89

22	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1E-C1, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1EC1 f310825S	USU1942KBC46
23	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1C-I1, Notes Due 25 Aug 2031	1.70%	FMS19R02C1CI1 n310825S	USU1942KAY74
24	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1E-C2, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1EC2 f310825S	USU1942KBD29
25	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1C-I2, Notes Due 25 Aug 2031	1.30%	FMS19R02C1CI2 n310825S	USU1942KAZ40
26	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1E-C3, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1EC3 f310825S	USU1942KBE02
27	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1C-I3, Notes Due 25 Aug 2031	0.90%	FMS19R02C1CI3 n310825S	USU1942KBA89
28	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1E-C4, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1EC4 f310825S	USU1942KBF76
29	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1C-I4, Notes Due 25 Aug 2031	0.50%	FMS19R02C1CI4 n310825S	USU1942KBB62
30	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1E-D1, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1ED1 f310825S	USU1942KBG59
31	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1E-D2, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1ED2 f310825S	USU1942KBH33
32	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1E-D3, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1ED3 f310825S	USU1942KBJ98

33	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1E-D4, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1ED4 f310825S	USU1942KBK61
34	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1E-D5, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1ED5 f310825S	USU1942KBL45
35	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1E-F1, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1EF1 f310825S	USU1942KBM28
36	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1E-F2, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1EF2 f310825S	USU1942KBN01
37	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1E-F3, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1EF3 f310825S	USU1942KBP58
38	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1E-F4, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1EF4 f310825S	USU1942KBQ32
39	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1E-F5, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1EF5 f310825S	USU1942KBR15
40	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1-J1, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1J1 f310825S	USU1942KBS97
41	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1-J2, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1J2 f310825S	USU1942KBT70
42	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1-J3, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1J3 f310825S	USU1942KBU44
43	Connecticut Avenue Securities, Series 2019-R02, US\$204.663M Class 1-J4, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1J4 f310825S	USU1942KBV27

44	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1-K1, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1K1 f310825S	USU1942KBW00
45	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1-K2, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1K2 f310825S	USU1942KBX82
46	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1-K3, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1K3 f310825S	USU1942KBY65
47	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1-K4, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1K4 f310825S	USU1942KBZ31
48	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1-X1, Notes Due 25 Aug 2031	1.70%	FMS19R02C1X1 n310825S	USU1942KCA70
49	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1-X2, Notes Due 25 Aug 2031	1.30%	FMS19R02C1X2 n310825S	USU1942KCB53
50	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1-X3, Notes Due 25 Aug 2031	0.90%	FMS19R02C1X3 n310825S	USU1942KCC37
51	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1-X4, Notes Due 25 Aug 2031	0.50%	FMS19R02C1X4 n310825S	USU1942KCD10
52	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1-Y1, Notes Due 25 Aug 2031	1.70%	FMS19R02C1Y1 n310825S	USU1942KCE92
53	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1-Y2, Notes Due 25 Aug 2031	1.30%	FMS19R02C1Y2 n310825S	USU1942KCF67
54	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1-Y3, Notes Due 25 Aug 2031	0.90%	FMS19R02C1Y3 n310825S	USU1942KCG41

55	Connecticut Avenue Securities, Series 2019-R02, US\$409.326M Class 1-Y4, Notes Due 25 Aug 2031	0.50%	FMS19R02C1Y4 n310825S	USU1942KCH24
56	Connecticut Avenue Securities, Series 2019-R02, US\$187.956M Class 1B-1, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1B1 f310825S	USU1942KAF85
57	Connecticut Avenue Securities, Series 2019-R02, US\$613.989M Class 1M-2Y, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1M2Y f310825S	USU1942KCJ89
58	Connecticut Avenue Securities, Series 2019-R02, US\$613.989M Class 1M-2X, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1M2X f310825S	USU1942KCK52
59	Connecticut Avenue Securities, Series 2019-R02, US\$187.956M Class 1B-1Y, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1B1Y f310825S	USU1942KCL36
60	Connecticut Avenue Securities, Series 2019-R02, US\$187.956M Class 1B-1X, Notes Due 25 Aug 2031	Floating Rate	FMS19R02C1B1X f310825S	USU1942KCM19