

No.	Description	Coupon Rate (%)	Counter Trading Name	ISIN Code
1	Connecticut Avenue Securities, Series 2023-R01, US\$429.855M Class 1M-1, Notes Due December 2042	Floating Rate	FMS23R01C1M1 f421225S	USU18907AA07
2	Connecticut Avenue Securities, Series 2023-R01, US\$247.164M Class 1M-2, Notes Due December 2042	Floating Rate	FMS23R01C1M2 f421225S	USU18907AB89
3	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1M-2A, Notes Due December 2042	Floating Rate	FMS23R01C1M2A f421225S	USU18907AC62
4	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1M-2B, Notes Due December 2042	Floating Rate	FMS23R01C1M2B f421225S	USU18907AD46
5	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1M-2C, Notes Due December 2042	Floating Rate	FMS23R01C1M2C f421225S	USU18907AE29
6	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1E-A1, Notes Due December 2042	Floating Rate	FMS23R01C1EA1 f421225S	USU18907AN28
7	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1A-I1, Notes Due December 2042	2.75	FMS23R01C1AI1 n421225S	USU18907AJ16
8	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1E-A2, Notes Due December 2042	Floating Rate	FMS23R01C1EA2 f421225S	USU18907AP75
9	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1A-I2, Notes Due December 2042	2.25	FMS23R01C1AI2 n421225S	USU18907AK88
10	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1E-A3, Notes Due December 2042	Floating Rate	FMS23R01C1EA3 f421225S	USU18907AQ58

11	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1A-I3, Notes Due December 2042	1.75	FMS23R01C1AI3 n421225S	USU18907AL61
12	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1E-A4, Notes Due December 2042	Floating Rate	FMS23R01C1EA4 f421225S	USU18907AR32
13	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1A-I4, Notes Due December 2042	1.25	FMS23R01C1AI4 n421225S	USU18907AM45
14	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1E-B1, Notes Due December 2042	Floating Rate	FMS23R01C1EB1 f421225S	USU18907AW27
15	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1B-I1, Notes Due December 2042	2.75	FMS23R01C1BI1 n421225S	USU18907AS15
16	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1E-B2, Notes Due December 2042	Floating Rate	FMS23R01C1EB2 f421225S	USU18907AX00
17	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1B-I2, Notes Due December 2042	2.25	FMS23R01C1BI2 n421225S	USU18907AT97
18	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1E-B3, Notes Due December 2042	Floating Rate	FMS23R01C1EB3 f421225S	USU18907AY82
19	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1B-I3, Notes Due December 2042	1.75	FMS23R01C1BI3 n421225S	USU18907AU60
20	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1E-B4, Notes Due December 2042	Floating Rate	FMS23R01C1EB4 f421225S	USU18907AZ57
21	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1B-I4, Notes Due December 2042	1.25	FMS23R01C1BI4 n421225S	USU18907AV44

22	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1E-C1, Notes Due December 2042	Floating Rate	FMS23R01C1EC1 f421225S	USU18907BE10
23	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1C-I1, Notes Due December 2042	2.75	FMS23R01C1CI1 n421225S	USU18907BA97
24	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1E-C2, Notes Due December 2042	Floating Rate	FMS23R01C1EC2 f421225S	USU18907BF84
25	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1C-I2, Notes Due December 2042	2.25	FMS23R01C1CI2 n421225S	USU18907BB70
26	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1E-C3, Notes Due December 2042	Floating Rate	FMS23R01C1EC3 f421225S	USU18907BG67
27	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1C-I3, Notes Due December 2042	1.75	FMS23R01C1CI3 n421225S	USU18907BC53
28	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1E-C4, Notes Due December 2042	Floating Rate	FMS23R01C1EC4 f421225S	USU18907BH41
29	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1C-I4, Notes Due December 2042	1.25	FMS23R01C1CI4 n421225S	USU18907BD37
30	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1E-D1, Notes Due December 2042	Floating Rate	FMS23R01C1ED1 f421225S	USU18907BJ07
31	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1E-D2, Notes Due December 2042	Floating Rate	FMS23R01C1ED2 f421225S	USU18907BK79
32	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1E-D3, Notes Due December 2042	Floating Rate	FMS23R01C1ED3 f421225S	USU18907BL52

33	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1E-D4, Notes Due December 2042	Floating Rate	FMS23R01C1ED4 f421225S	USU18907BM36
34	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1E-D5, Notes Due December 2042	Floating Rate	FMS23R01C1ED5 f421225S	USU18907BN19
35	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1E-F1, Notes Due December 2042	Floating Rate	FMS23R01C1EF1 f421225S	USU18907BP66
36	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1E-F2, Notes Due December 2042	Floating Rate	FMS23R01C1EF2 f421225S	USU18907BQ40
37	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1E-F3, Notes Due December 2042	Floating Rate	FMS23R01C1EF3 f421225S	USU18907BR23
38	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1E-F4, Notes Due December 2042	Floating Rate	FMS23R01C1EF4 f421225S	USU18907BS06
39	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1E-F5, Notes Due December 2042	Floating Rate	FMS23R01C1EF5 f421225S	USU18907BT88
40	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1-J1, Notes Due December 2042	Floating Rate	FMS23R01C1J1 f421225S	USU18907BU51
41	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1-J2, Notes Due December 2042	Floating Rate	FMS23R01C1J2 f421225S	USU18907BV35
42	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1-J3, Notes Due December 2042	Floating Rate	FMS23R01C1J3 f421225S	USU18907BW18
43	Connecticut Avenue Securities, Series 2023-R01, US\$82.388M Class 1-J4, Notes Due December 2042	Floating Rate	FMS23R01C1J4 f421225S	USU18907BX90

44	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1-K1, Notes Due December 2042	Floating Rate	FMS23R01C1K1 f421225S	USU18907BY73
45	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1-K2, Notes Due December 2042	Floating Rate	FMS23R01C1K2 f421225S	USU18907BZ49
46	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1-K3, Notes Due December 2042	Floating Rate	FMS23R01C1K3 f421225S	USU18907CA88
47	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1-K4, Notes Due December 2042	Floating Rate	FMS23R01C1K4 f421225S	USU18907CB61
48	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1-X1, Notes Due December 2042	2.75	FMS23R01C1X1 n421225S	USU18907CC45
49	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1-X2, Notes Due December 2042	2.25	FMS23R01C1X2 n421225S	USU18907CD28
50	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1-X3, Notes Due December 2042	1.75	FMS23R01C1X3 n421225S	USU18907CE01
51	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1-X4, Notes Due December 2042	1.25	FMS23R01C1X4 n421225S	USU18907CF75
52	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1-Y1, Notes Due December 2042	2.75	FMS23R01C1Y1 n421225S	USU18907CG58
53	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1-Y2, Notes Due December 2042	2.25	FMS23R01C1Y2 n421225S	USU18907CH32
54	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1-Y3, Notes Due December 2042	1.75	FMS23R01C1Y3 n421225S	USU18907CJ97

55	Connecticut Avenue Securities, Series 2023-R01, US\$164.776M Class 1-Y4, Notes Due December 2042	1.25	FMS23R01C1Y4 n421225S	USU18907CK60
56	Connecticut Avenue Securities, Series 2023-R01, US\$53.73M Class 1B-1, Notes Due December 2042	Floating Rate	FMS23R01C1B1 f421225S	USU18907AF93
57	Connecticut Avenue Securities, Series 2023-R01, US\$247.164M Class 1M-2Y, Notes Due December 2042	Floating Rate	FMS23R01C1M2Y f421225S	USU18907CL44
58	Connecticut Avenue Securities, Series 2023-R01, US\$247.164M Class 1M-2X, Notes Due December 2042	Floating Rate	FMS23R01C1M2X f421225S	USU18907CM27
59	Connecticut Avenue Securities, Series 2023-R01, US\$53.73M Class 1B-1Y, Notes Due December 2042	Floating Rate	FMS23R01C1B1Y f421225S	USU18907CN00
60	Connecticut Avenue Securities, Series 2023-R01, US\$53.73M Class 1B-1X, Notes Due December 2042	Floating Rate	FMS23R01C1B1X f421225S	USU18907CP57
61	Connecticut Avenue Securities, Series 2023-R01, US\$26.865M Class 1B-1A, Notes Due December 2042	Floating Rate	FMS23R01C1B1A f421225S	USU18907AG76
62	Connecticut Avenue Securities, Series 2023-R01, US\$26.865M Class 1B-1B, Notes Due December 2042	Floating Rate	FMS23R01C1B1B f421225S	USU18907AH59