No.	Description	Coupon Rate (%)	Counter Trading Name	ISIN Code	Denomination
1	Connecticut Avenue Securities, Series 2021-R03, US$264.348M Class 1M-1, Notes Due 25 December 2041	Floating Rate	FMS21R03C1M1 f411225S	USU1947YAA48	USD10,000 and incremental denominations of USD1 in excess thereof
2	Connecticut Avenue Securities, Series 2021-R03, US$313.914M Class 1M-2, Notes Due 25 December 2041	Floating Rate	FMS21R03C1M2 f411225S	USU1947YAB21	USD10,000 and incremental denominations of USD1 in excess thereof
3	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1M-2A, Notes Due 25 December 2041	Floating Rate	FMS21R03C1M2A f411225S	USU1947YAC04	USD10,000 and incremental denominations of USD1 in excess thereof
4	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1M-2B, Notes Due 25 December 2041	Floating Rate	FMS21R03C1M2B f411225S	USU1947YAD86	USD10,000 and incremental denominations of USD1 in excess thereof
5	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1M-2C, Notes Due 25 December 2041	Floating Rate	FMS21R03C1M2C f411225S	USU1947YAE69	USD10,000 and incremental denominations of USD1 in excess thereof
6	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1E-A1, Notes Due 25 December 2041	Floating Rate	FMS21R03C1EA1 f411225S	USU1947YAP17	USD10,000 and incremental denominations of USD1 in excess thereof
7	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1A-I1, Notes Due 25 December 2041	1.15%	FMS21R03C1AI1 n411225S	USU1947YAK20	USD10,000 and incremental denominations of USD1 in excess thereof

8	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1E-A2, Notes Due 25 December 2041	Floating Rate	FMS21R03C1EA2 f411225S	USU1947YAQ99	USD10,000 and incremental denominations of USD1 in excess thereof
9	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1A-I2, Certificates Due 25 December 2041	0.85%	FMS21R03C1AI2 n411225S	USU1947YAL03	USD10,000 and incremental denominations of USD1 in excess thereof
10	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1E-A3, Certificates Due 25 December 2041	Floating Rate	FMS21R03C1EA3 f411225S	USU1947YAR72	USD10,000 and incremental denominations of USD1 in excess thereof
11	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1A-I3, Certificates Due 25 December 2041	0.55%	FMS21R03C1AI3 n411225S	USU1947YAM85	USD10,000 and incremental denominations of USD1 in excess thereof
12	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1E-A4, Certificates Due 25 December 2041	Floating Rate	FMS21R03C1EA4 f411225S	USU1947YAS55	USD10,000 and incremental denominations of USD1 in excess thereof
13	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1A-I4, Certificates Due 25 December 2041	0.25%	FMS21R03C1AI4 n411225S	USU1947YAN68	USD10,000 and incremental denominations of USD1 in excess thereof
14	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1E-B1, Certificates Due 25 December 2041	Floating Rate	FMS21R03C1EB1 f411225S	USU1947YAX41	USD10,000 and incremental denominations of USD1 in excess thereof
15	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1B-I1, Notes Due 25 December 2041	1.15%	FMS21R03C1BI1 n411225S	USU1947YAT39	USD10,000 and incremental denominations of USD1 in excess thereof
16	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1E-B2, Notes Due 25 December 2041	Floating Rate	FMS21R03C1EB2 f411225S	USU1947YAY24	USD10,000 and incremental denominations of USD1 in excess thereof

17	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1B-I2, Notes Due 25 December 2041	0.85%	FMS21R03C1BI2 n411225S	USU1947YAU02	USD10,000 and incremental denominations of USD1 in excess thereof
18	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1E-B3, Notes Due 25 December 2041	Floating Rate	FMS21R03C1EB3 f411225S	USU1947YAZ98	USD10,000 and incremental denominations of USD1 in excess thereof
19	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1B-I3, Notes Due 25 December 2041	0.55%	FMS21R03C1BI3 n411225S	USU1947YAV84	USD10,000 and incremental denominations of USD1 in excess thereof
20	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1E-B4, Notes Due 25 December 2041	Floating Rate	FMS21R03C1EB4 f411225S	USU1947YBA39	USD10,000 and incremental denominations of USD1 in excess thereof
21	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1B-I4, Certificates Due 25 December 2041	0.25%	FMS21R03C1BI4 n411225S	USU1947YAW67	USD10,000 and incremental denominations of USD1 in excess thereof
22	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1E-C1, Certificates Due 25 December 2041	Floating Rate	FMS21R03C1EC1 f411225S	USU1947YBF26	USD10,000 and incremental denominations of USD1 in excess thereof
23	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1C-I1, Certificates Due 25 December 2041	1.15%	FMS21R03C1CI1 n411225S	USU1947YBB12	USD10,000 and incremental denominations of USD1 in excess thereof
24	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1E-C2, Certificates Due 25 December 2041	Floating Rate	FMS21R03C1EC2 f411225S	USU1947YBG09	USD10,000 and incremental denominations of USD1 in excess thereof
25	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1C-I2, Certificates Due 25 December 2041	0.85%	FMS21R03C1CI2 n411225S	USU1947YBC94	USD10,000 and incremental denominations of USD1 in excess thereof

26	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1E-C3, Certificates Due 25 December 2041	Floating Rate	FMS21R03C1EC3 f411225S	USU1947YBH81	USD10,000 and incremental denominations of USD1 in excess thereof
27	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1C-I3, Notes Due 25 December 2041	0.55%	FMS21R03C1CI3 n411225S	USU1947YBD77	USD10,000 and incremental denominations of USD1 in excess thereof
28	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1E-C4, Notes Due 25 December 2041	Floating Rate	FMS21R03C1EC4 f411225S	USU1947YBJ48	USD10,000 and incremental denominations of USD1 in excess thereof
29	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1C-I4, Notes Due 25 December 2041	0.25%	FMS21R03C1CI4 n411225S	USU1947YBE50	USD10,000 and incremental denominations of USD1 in excess thereof
30	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1E-D1, Notes Due 25 December 2041	Floating Rate	FMS21R03C1ED1 f411225S	USU1947YBK11	USD10,000 and incremental denominations of USD1 in excess thereof
31	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1E-D2, Notes Due 25 December 2041	Floating Rate	FMS21R03C1ED2 f411225S	USU1947YBL93	USD10,000 and incremental denominations of USD1 in excess thereof
32	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1E-D3, Notes Due 25 December 2041	Floating Rate	FMS21R03C1ED3 f411225S	USU1947YBM76	USD10,000 and incremental denominations of USD1 in excess thereof
33	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1E-D4, Notes Due 25 December 2041	Floating Rate	FMS21R03C1ED4 f411225S	USU1947YBN59	USD10,000 and incremental denominations of USD1 in excess thereof
34	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1E-D5, Notes Due 25 December 2041	Floating Rate	FMS21R03C1ED5 f411225S	USU1947YBP08	USD10,000 and incremental denominations of USD1 in excess thereof

35	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1E-F1, Notes Due 25 December 2041	Floating Rate	FMS21R03C1EF1 f411225S	USU1947YBQ80	USD10,000 and incremental denominations of USD1 in excess thereof
36	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1E-F2, Notes Due 25 December 2041	Floating Rate	FMS21R03C1EF2 f411225S	USU1947YBR63	USD10,000 and incremental denominations of USD1 in excess thereof
37	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1E-F3, Notes Due 25 December 2041	Floating Rate	FMS21R03C1EF3 f411225S	USU1947YBS47	USD10,000 and incremental denominations of USD1 in excess thereof
38	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1E-F4, Notes Due 25 December 2041	Floating Rate	FMS21R03C1EF4 f411225S	USU1947YBT20	USD10,000 and incremental denominations of USD1 in excess thereof
39	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1E-F5, Notes Due 25 December 2041	Floating Rate	FMS21R03C1EF5 f411225S	USU1947YBU92	USD10,000 and incremental denominations of USD1 in excess thereof
40	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1-J1, Notes Due 25 December 2041	Floating Rate	FMS21R03C1J1 f411225S	USU1947YBV75	USD10,000 and incremental denominations of USD1 in excess thereof
41	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1-J2, Notes Due 25 December 2041	Floating Rate	FMS21R03C1J2 f411225S	USU1947YBW58	USD10,000 and incremental denominations of USD1 in excess thereof
42	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1-J3, Notes Due 25 December 2041	Floating Rate	FMS21R03C1J3 f411225S	USU1947YBX32	USD10,000 and incremental denominations of USD1 in excess thereof
43	Connecticut Avenue Securities, Series 2021-R03, US$104.638M Class 1-J4, Notes Due 25 December 2041	Floating Rate	FMS21R03C1J4 f411225S	USU1947YBY15	USD10,000 and incremental denominations of USD1 in excess thereof

44	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1-K1, Notes Due 25 December 2041	Floating Rate	FMS21R03C1K1 f411225S	USU1947YBZ89	USD10,000 and incremental denominations of USD1 in excess thereof
45	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1-K2, Notes Due 25 December 2041	Floating Rate	FMS21R03C1K2 f411225S	USU1947YCA20	USD10,000 and incremental denominations of USD1 in excess thereof
46	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1-K3, Notes Due 25 December 2041	Floating Rate	FMS21R03C1K3 f411225S	USU1947YCB03	USD10,000 and incremental denominations of USD1 in excess thereof
47	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1-K4, Notes Due 25 December 2041	Floating Rate	FMS21R03C1K4 f411225S	USU1947YCC85	USD10,000 and incremental denominations of USD1 in excess thereof
48	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1-X1, Notes Due 25 December 2041	1.15%	FMS21R03C1X1 n411225S	USU1947YCD68	USD10,000 and incremental denominations of USD1 in excess thereof
49	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1-X2, Notes Due 25 December 2041	0.85%	FMS21R03C1X2 n411225S	USU1947YCE42	USD10,000 and incremental denominations of USD1 in excess thereof
50	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1-X3, Notes Due 25 December 2041	0.55%	FMS21R03C1X3 n411225S	USU1947YCF17	USD10,000 and incremental denominations of USD1 in excess thereof
51	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1-X4, Notes Due 25 December 2041	0.25%	FMS21R03C1X4 n411225S	USU1947YCG99	USD10,000 and incremental denominations of USD1 in excess thereof
52	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1-Y1, Notes Due 25 December 2041	1.15%	FMS21R03C1Y1 n411225S	USU1947YCH72	USD10,000 and incremental denominations of USD1 in excess thereof

53	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1-Y2, Notes Due 25 December 2041	0.85%	FMS21R03C1Y2 n411225S	USU1947YCJ39	USD10,000 and incremental denominations of USD1 in excess thereof
54	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1-Y3, Notes Due 25 December 2041	0.55%	FMS21R03C1Y3 n411225S	USU1947YCK02	USD10,000 and incremental denominations of USD1 in excess thereof
55	Connecticut Avenue Securities, Series 2021-R03, US$209.276M Class 1-Y4, Notes Due 25 December 2041	0.25%	FMS21R03C1Y4 n411225S	USU1947YCL84	USD10,000 and incremental denominations of USD1 in excess thereof
56	Connecticut Avenue Securities, Series 2021-R03, US$148.696M Class 1B-1, Notes Due 25 December 2041	Floating Rate	FMS21R03C1B1 f411225S	USU1947YAF35	USD10,000 and incremental denominations of USD1 in excess thereof
57	Connecticut Avenue Securities, Series 2021-R03, US$313.914M Class 1M-2Y, Notes Due 25 December 2041	Floating Rate	FMS21R03C1M2Y f411225S	USU1947YCM67	USD10,000 and incremental denominations of USD1 in excess thereof
58	Connecticut Avenue Securities, Series 2021-R03, US$313.914M Class 1M-2X, Notes Due 25 December 2041	Floating Rate	FMS21R03C1M2X f411225S	USU1947YCN41	USD10,000 and incremental denominations of USD1 in excess thereof
59	Connecticut Avenue Securities, Series 2021-R03, US$148.696M Class 1B-1Y, Notes Due 25 December 2041	Floating Rate	FMS21R03C1B1Y f411225S	USU1947YCP98	USD10,000 and incremental denominations of USD1 in excess thereof
60	Connecticut Avenue Securities, Series 2021-R03, US$148.696M Class 1B-1X, Notes Due 25 December 2041	Floating Rate	FMS21R03C1B1X f411225S	USU1947YCQ71	USD10,000 and incremental denominations of USD1 in excess thereof
61	Connecticut Avenue Securities, Series 2021-R03, US$74.348M Class 1B-1A, Notes Due 25 December 2041	Floating Rate	FMS21R03C1B1A f411225S	USU1947YAG18	USD10,000 and incremental denominations of USD1 in excess thereof

62	Connecticut Avenue Securities, Series 2021-R03, US$74.348M Class 1B-1B, Notes Due 25 December 2041	Floating Rate	FMS21R03C1B1B f411225S	USU1947YAH90	USD10,000 and incremental denominations of USD1 in excess thereof
63	Connecticut Avenue Securities, Series 2021-R03, US$181.739M Class 1B-2, Notes Due 25 December 2041	Floating Rate	FMS21R03C1B2 f411225S	USU1947YAJ56	USD10,000 and incremental denominations of USD1 in excess thereof
64	Connecticut Avenue Securities, Series 2021-R03, US$181.739M Class 1B-2Y, Notes Due 25 December 2041	Floating Rate	FMS21R03C1B2Y f411225S	USU1947YCR54	USD10,000 and incremental denominations of USD1 in excess thereof
65	Connecticut Avenue Securities, Series 2021-R03, US$181.739M Class 1B-2X, Notes Due 25 December 2041	Floating Rate	FMS21R03C1B2X f411225S	USU1947YCS38	USD10,000 and incremental denominations of USD1 in excess thereof