

YTD Callable Debt Issued Detail Report

(As of 12/31/2020)

This report includes all of Fannie Mae fixed and floating rate callable debt securities

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3135G06Q1	12/30/2020	12/30/2025	12/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.640	\$300,000,000
3135GA6K2	12/30/2020	6/30/2025	12/30/2022	Bermudan	Fixed	Quarterly	4.50 NC 2.00	0.500	\$25,000,000
3135GA6M8	12/30/2020	6/30/2025	6/30/2022	Bermudan	Fixed	Quarterly	4.50 NC 1.50	0.535	\$25,000,000
3135GA6Y2	12/30/2020	12/30/2030	12/30/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.260	\$40,000,000
3135GAAV3	12/30/2020	9/30/2024	12/30/2021	Bermudan	Fixed	Quarterly	3.75 NC 1.00	0.410	\$15,000,000
3135GAAW1	12/30/2020	12/30/2024	12/30/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.400	\$45,000,000
3135GABA8	12/30/2020	12/30/2025	6/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.625	\$60,000,000
3135GABE0	12/30/2020	12/30/2024	12/30/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.375	\$15,000,000
3135GABF7	12/30/2020	12/30/2032	12/30/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.550	\$50,000,000
3135GABG5	12/30/2020	12/30/2025	12/30/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.500	\$60,000,000
3135GABJ9	12/30/2020	12/30/2030	12/30/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.300	\$25,000,000
3135GABK6	12/30/2020	12/30/2027	12/30/2021	Bermudan	Fixed	Annually	7.00 NC 1.00	0.900	\$45,000,000
3135GABL4	12/30/2020	12/30/2025	6/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	1.000	\$35,000,000
3135GABM2	12/30/2020	12/30/2025	3/30/2022	European	Fixed	One Time	5.00 NC 1.25	0.520	\$35,000,000
3135GABP5	12/30/2020	9/30/2024	6/30/2022	Bermudan	Fixed	Quarterly	3.75 NC 1.50	0.375	\$25,000,000
3135GABX8	12/30/2020	12/30/2031	6/30/2021	Bermudan	Fixed	Quarterly	11.00 NC 0.50	1.500	\$20,000,000
3135GA6Q9	12/29/2020	12/29/2027	6/29/2021	Bermudan	Fixed	Quarterly	7.00 NC 0.50	1.000	\$50,000,000
3135GAB34	12/29/2020	6/29/2026	6/29/2021	Bermudan	Fixed	Quarterly	5.50 NC 0.50	0.750	\$15,000,000
3135GAB67	12/29/2020	12/29/2028	12/29/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	0.950	\$15,000,000
3135GABN0	12/29/2020	12/29/2023	12/29/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.280	\$50,000,000
3135GABS9	12/29/2020	12/29/2025	12/29/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.570	\$20,000,000
3135GAC33	12/29/2020	12/29/2023	6/29/2021	Bermudan	Fixed	Quarterly	3.00 NC 0.50	0.300	\$100,000,000
3135GA7G0	12/28/2020	12/28/2027	12/28/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.950	\$50,000,000
3135GAAJ0	12/28/2020	7/26/2024	1/26/2022	Bermudan	Fixed	Annually	3.58 NC 1.08	0.360	\$95,000,000
3135GAB83	12/28/2020	12/28/2028	12/28/2021	Bermudan	Fixed	Annually	8.00 NC 1.00	1.050	\$15,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3135GABQ3	12/28/2020	3/28/2024	12/28/2021	Bermudan	Fixed	Quarterly	3.25 NC 1.00	0.320	\$50,000,000
3135GABR1	12/28/2020	6/28/2024	12/28/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.350	\$15,000,000
3135GA6A4	12/24/2020	6/24/2026	6/24/2022	Bermudan	Fixed	Annually	5.50 NC 1.50	0.650	\$30,000,000
3135GA6P1	12/24/2020	6/24/2025	6/24/2022	Bermudan	Fixed	Annually	4.50 NC 1.50	0.500	\$55,000,000
3135GAAR2	12/24/2020	12/24/2029	6/24/2021	Bermudan	Fixed	Quarterly	9.00 NC 0.50	1.250	\$15,000,000
3135GAAZ4	12/24/2020	6/24/2025	6/24/2022	Bermudan	Fixed	Quarterly	4.50 NC 1.50	0.500	\$40,000,000
3135GAB91	12/24/2020	12/24/2026	6/24/2021	Bermudan	Fixed	Quarterly	6.00 NC 0.50	0.780	\$25,000,000
3135GAC25	12/24/2020	6/24/2024	3/24/2022	European	Fixed	One Time	3.50 NC 1.25	0.310	\$25,000,000
3135GA5V9	12/23/2020	6/23/2028	12/23/2021	Bermudan	Fixed	Quarterly	7.50 NC 1.00	1.000	\$55,000,000
3135GA5W7	12/23/2020	12/23/2024	12/23/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.400	\$15,000,000
3135GA6E6	12/23/2020	12/23/2025	6/23/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.670	\$100,000,000
3135GA6G1	12/23/2020	12/23/2027	6/23/2021	Bermudan	Fixed	Quarterly	7.00 NC 0.50	1.030	\$15,000,000
3135GA7D7	12/23/2020	12/23/2025	12/23/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.600	\$35,000,000
3135GAA43	12/23/2020	4/23/2025	12/23/2021	Bermudan	Fixed	Quarterly	4.33 NC 1.00	0.500	\$20,000,000
3135GAAB7	12/23/2020	12/23/2030	6/23/2021	Bermudan	Fixed	Quarterly	10.00 NC 0.50	1.375	\$15,000,000
3135GAAM3	12/23/2020	12/23/2032	6/23/2021	Bermudan	Fixed	Quarterly	12.00 NC 0.50	1.500	\$15,000,000
3135GAAS0	12/23/2020	12/23/2030	6/23/2021	Bermudan	Fixed	Quarterly	10.00 NC 0.50	1.400	\$45,000,000
3135GAAX9	12/23/2020	12/23/2031	12/23/2021	Bermudan	Fixed	Quarterly	11.00 NC 1.00	1.500	\$15,000,000
3135GAB26	12/23/2020	6/23/2028	6/23/2021	Bermudan	Fixed	Quarterly	7.50 NC 0.50	1.000	\$15,000,000
3135GAB75	12/23/2020	6/23/2025	6/23/2021	Bermudan	Fixed	Quarterly	4.50 NC 0.50	0.520	\$25,000,000
3135GABB6	12/23/2020	12/23/2026	12/23/2021	Bermudan	Fixed	Annually	6.00 NC 1.00	0.750	\$60,000,000
3135GA6N6	12/22/2020	12/22/2028	12/22/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	1.070	\$35,000,000
3135GA6S5	12/22/2020	3/22/2027	6/22/2022	Bermudan	Fixed	Quarterly	6.25 NC 1.50	0.771	\$25,000,000
3135GA6U0	12/22/2020	12/22/2027	6/22/2021	Bermudan	Fixed	Quarterly	7.00 NC 0.50	1.000	\$100,000,000
3135GA7H8	12/22/2020	6/22/2028	6/22/2021	Bermudan	Fixed	Annually	7.50 NC 0.50	1.000	\$25,000,000
3135GA7M7	12/22/2020	6/22/2026	12/22/2021	Bermudan	Fixed	Quarterly	5.50 NC 1.00	0.700	\$45,000,000
3135GAAA9	12/22/2020	6/22/2029	12/22/2023	Bermudan	Fixed	SemiAnnually	8.50 NC 3.00	1.000	\$15,000,000
3135GAAD3	12/22/2020	12/22/2023	6/22/2021	Bermudan	Fixed	Quarterly	3.00 NC 0.50	0.300	\$25,000,000
3135GAAY7	12/22/2020	12/22/2028	6/22/2021	Bermudan	Fixed	Quarterly	8.00 NC 0.50	1.125	\$15,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3135GABH3	12/22/2020	12/22/2032	12/22/2022	Bermudan	Fixed	Quarterly	12.00 NC 2.00	1.250	\$45,000,000
3135GABW0	12/22/2020	12/22/2027	12/22/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.875	\$15,000,000
3135GABY6	12/22/2020	6/22/2026	12/22/2021	Bermudan	Fixed	Quarterly	5.50 NC 1.00	0.700	\$35,000,000
3135GAA27	12/21/2020	12/21/2028	6/21/2021	Bermudan	Fixed	Quarterly	8.00 NC 0.50	1.100	\$25,000,000
3135GAAC5	12/21/2020	12/21/2032	12/21/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.525	\$100,000,000
3135GAAG6	12/21/2020	12/21/2027	3/21/2022	Bermudan	Fixed	Quarterly	7.00 NC 1.25	0.915	\$25,000,000
3135GAAL5	12/21/2020	6/21/2024	12/21/2022	Bermudan	Fixed	Quarterly	3.50 NC 2.00	0.340	\$50,000,000
3135G06L2	12/18/2020	12/18/2026	6/18/2021	Bermudan	Fixed	Quarterly	6.00 NC 0.50	0.875	\$1,000,000,000
3135GA5R8	12/18/2020	12/18/2025	6/18/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.625	\$25,000,000
3135GAA50	12/18/2020	12/18/2031	6/18/2021	Bermudan	Fixed	Quarterly	11.00 NC 0.50	1.500	\$40,000,000
3135GAU5	12/18/2020	12/18/2031	6/18/2021	Bermudan	Fixed	Quarterly	11.00 NC 0.50	1.500	\$85,000,000
3135GABC4	12/18/2020	12/18/2030	6/18/2021	Bermudan	Fixed	Quarterly	10.00 NC 0.50	1.380	\$15,000,000
3135G06K4	12/17/2020	12/17/2025	12/17/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	\$300,000,000
3135G06N8	12/17/2020	12/17/2025	12/17/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	\$300,000,000
3135GA6B2	12/17/2020	12/17/2025	12/17/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.625	\$60,000,000
3135GA6R7	12/17/2020	12/17/2029	12/17/2021	Bermudan	Fixed	Quarterly	9.00 NC 1.00	1.200	\$15,000,000
3135GA7C9	12/17/2020	12/17/2026	12/17/2021	Bermudan	Fixed	Quarterly	6.00 NC 1.00	0.770	\$40,000,000
3135GA7J4	12/17/2020	12/17/2024	12/17/2021	Bermudan	Fixed	Annually	4.00 NC 1.00	0.400	\$15,000,000
3135GAAK7	12/17/2020	12/17/2030	12/17/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.300	\$50,000,000
3135GAAN1	12/17/2020	12/17/2025	12/17/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	\$20,000,000
3135GAAQ4	12/17/2020	12/17/2027	6/17/2022	Bermudan	Fixed	Quarterly	7.00 NC 1.50	0.900	\$25,000,000
3135GAAT8	12/17/2020	12/17/2030	12/17/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.320	\$25,000,000
3135GAB59	12/17/2020	9/30/2024	12/30/2021	Bermudan	Fixed	Quarterly	3.79 NC 1.03	0.420	\$25,000,000
3135G06M0	12/16/2020	12/16/2024	6/16/2021	Bermudan	Fixed	Quarterly	4.00 NC 0.50	0.500	\$500,000,000
3135GA5S6	12/16/2020	6/16/2025	12/16/2022	Bermudan	Fixed	Annually	4.50 NC 2.00	0.450	\$35,000,000
3135GA6L0	12/16/2020	6/16/2025	6/16/2022	Bermudan	Fixed	Annually	4.50 NC 1.50	0.510	\$25,000,000
3135GA6T3	12/16/2020	12/16/2031	12/16/2022	Bermudan	Fixed	Quarterly	11.00 NC 2.00	1.360	\$50,000,000
3135GA6V8	12/16/2020	12/16/2031	12/16/2021	Bermudan	Fixed	Quarterly	11.00 NC 1.00	1.400	\$30,000,000
3135GA6W6	12/16/2020	9/16/2024	12/16/2021	Bermudan	Fixed	Quarterly	3.75 NC 1.00	0.410	\$40,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3135GA7K1	12/16/2020	12/16/2030	6/16/2023	Bermudan	Fixed	Quarterly	10.00 NC 2.50	1.200	\$50,000,000
3135GA7L9	12/16/2020	6/16/2025	12/16/2022	Bermudan	Fixed	Quarterly	4.50 NC 2.00	0.500	\$20,000,000
3135GAA84	12/16/2020	12/16/2031	12/16/2022	Bermudan	Fixed	Quarterly	11.00 NC 2.00	1.350	\$50,000,000
3135GAAH4	12/16/2020	6/16/2034	6/16/2021	Bermudan	Fixed	Quarterly	13.50 NC 0.50	1.620	\$25,000,000
3135GABD2	12/16/2020	12/16/2030	12/16/2021	Bermudan	Fixed	Annually	10.00 NC 1.00	1.330	\$50,000,000
3135GABT7	12/16/2020	6/16/2025	6/16/2022	Bermudan	Fixed	Quarterly	4.50 NC 1.50	0.500	\$20,000,000
3135GABV2	12/16/2020	10/16/2024	6/16/2022	Bermudan	Fixed	Quarterly	3.83 NC 1.50	0.375	\$15,000,000
3135GA5T4	12/15/2020	12/15/2023	12/15/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.300	\$35,000,000
3135GA6D8	12/15/2020	12/15/2023	12/15/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.320	\$100,000,000
3135GA6F3	12/15/2020	6/15/2028	6/15/2021	Bermudan	Fixed	Quarterly	7.50 NC 0.50	1.060	\$25,000,000
3135GA6H9	12/15/2020	12/15/2023	12/15/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.320	\$30,000,000
3135GA7E5	12/15/2020	3/15/2024	12/15/2021	Bermudan	Fixed	Quarterly	3.25 NC 1.00	0.350	\$15,000,000
3135GA7F2	12/15/2020	3/15/2024	12/15/2021	Bermudan	Fixed	Quarterly	3.25 NC 1.00	0.350	\$60,000,000
3135GAAP6	12/15/2020	12/15/2028	12/15/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	1.100	\$100,000,000
3135GABU4	12/15/2020	7/15/2024	7/15/2022	Bermudan	Fixed	Quarterly	3.58 NC 1.58	0.350	\$15,000,000
3135GABZ3	12/15/2020	12/15/2033	12/15/2022	Bermudan	Fixed	Quarterly	13.00 NC 2.00	1.400	\$15,000,000
3135GA5U1	12/14/2020	6/14/2024	12/14/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.375	\$35,000,000
3135GA5X5	12/14/2020	12/14/2028	6/14/2021	Bermudan	Fixed	Quarterly	8.00 NC 0.50	1.120	\$100,000,000
3135GA5Y3	12/14/2020	6/14/2024	12/14/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.375	\$375,000,000
3135GA6C0	12/14/2020	12/14/2028	12/14/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	1.000	\$50,000,000
3135GA7A3	12/14/2020	6/14/2024	12/14/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.375	\$40,000,000
3135GA7B1	12/14/2020	12/14/2028	12/14/2023	Bermudan	Fixed	SemiAnnually	8.00 NC 3.00	0.950	\$50,000,000
3135GAA35	12/14/2020	6/14/2034	6/14/2021	Bermudan	Fixed	Quarterly	13.50 NC 0.50	1.720	\$40,000,000
3135GAA68	12/14/2020	12/14/2028	12/14/2022	Bermudan	Fixed	Quarterly	8.00 NC 2.00	1.000	\$50,000,000
3135GAB42	12/14/2020	12/14/2027	12/14/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.875	\$15,000,000
3135G06J7	12/10/2020	12/10/2025	6/10/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.650	\$800,000,000
3135GAA92	12/10/2020	12/10/2032	12/10/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.500	\$35,000,000
3135GAC41	12/10/2020	12/10/2030	12/10/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.330	\$50,000,000
3135GA5P2	12/9/2020	12/9/2033	12/9/2021	Bermudan	Fixed	Quarterly	13.00 NC 1.00	1.510	\$15,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3135GA6X4	12/9/2020	12/9/2030	12/9/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.240	\$50,000,000
3135GA6Z9	12/9/2020	12/9/2030	12/9/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.330	\$50,000,000
3135GAA76	12/9/2020	6/9/2025	12/9/2021	Bermudan	Fixed	Quarterly	4.50 NC 1.00	0.540	\$20,000,000
3135G06P3	12/8/2020	12/8/2028	12/8/2022	Bermudan	Fixed	Quarterly	8.00 NC 2.00	1.040	\$300,000,000
3135GA5Q0	12/8/2020	6/8/2028	6/8/2021	Bermudan	Fixed	Quarterly	7.50 NC 0.50	1.000	\$50,000,000
3135GA5Z0	12/8/2020	12/8/2032	12/8/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.515	\$50,000,000
3135GAEE1	12/8/2020	12/8/2028	12/8/2022	Bermudan	Fixed	Quarterly	8.00 NC 2.00	1.000	\$50,000,000
3135GAAF8	12/8/2020	12/8/2028	12/8/2023	Bermudan	Fixed	Quarterly	8.00 NC 3.00	0.950	\$50,000,000
3135GA6J5	12/7/2020	12/7/2023	12/7/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.320	\$150,000,000
3135GA5G2	12/2/2020	6/2/2027	12/2/2022	Bermudan	Fixed	Quarterly	6.50 NC 2.00	0.770	\$25,000,000
3135GA4G3	11/30/2020	11/30/2027	11/30/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.750	\$20,000,000
3135GA4J7	11/30/2020	11/30/2032	11/30/2022	Bermudan	Fixed	Annually	12.00 NC 2.00	1.540	\$25,000,000
3135GA4M0	11/30/2020	11/25/2024	11/25/2022	Bermudan	Fixed	Annually	3.99 NC 1.98	0.450	\$39,790,000
3135GA5K3	11/30/2020	11/30/2028	11/30/2022	Bermudan	Fixed	Quarterly	8.00 NC 2.00	1.000	\$25,000,000
3135GA5N7	11/30/2020	5/30/2028	11/30/2021	Bermudan	Fixed	Quarterly	7.50 NC 1.00	1.000	\$50,000,000
3135GA4Q1	11/27/2020	5/28/2026	11/28/2022	Bermudan	Fixed	Annually	5.50 NC 2.00	0.700	\$55,000,000
3135GA3G4	11/25/2020	11/25/2024	11/25/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.400	\$75,000,000
3135GA3M1	11/25/2020	5/25/2029	11/25/2022	Bermudan	Fixed	Quarterly	8.50 NC 2.00	1.000	\$35,000,000
3135GA3V1	11/25/2020	11/25/2026	11/25/2022	Bermudan	Fixed	Quarterly	6.00 NC 2.00	0.700	\$25,000,000
3135GA3W9	11/25/2020	11/25/2025	11/25/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.600	\$45,000,000
3135GA3Z2	11/25/2020	11/25/2025	11/25/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.600	\$75,000,000
3135GA4D0	11/25/2020	11/25/2026	11/25/2022	Bermudan	Fixed	Annually	6.00 NC 2.00	0.750	\$65,000,000
3135GA4H1	11/25/2020	11/25/2030	11/25/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.150	\$10,000,000
3135GA4K4	11/25/2020	11/25/2030	11/25/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.300	\$25,000,000
3135GA4N8	11/25/2020	11/25/2026	11/25/2022	Bermudan	Fixed	Annually	6.00 NC 2.00	0.770	\$65,000,000
3135GA4T5	11/25/2020	11/25/2024	11/25/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.470	\$55,000,000
3135GA4V0	11/25/2020	11/25/2025	11/25/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.625	\$100,000,000
3135GA5E7	11/25/2020	11/25/2025	11/25/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.580	\$30,000,000
3135GA5F4	11/25/2020	11/25/2026	11/25/2022	Bermudan	Fixed	Annually	6.00 NC 2.00	0.700	\$15,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3135GA5H0	11/25/2020	11/25/2025	11/25/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.580	\$50,000,000
3135GA3T6	11/24/2020	11/25/2030	11/25/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.240	\$50,000,000
3135GA4B4	11/24/2020	11/23/2032	11/23/2022	Bermudan	Fixed	Quarterly	12.00 NC 2.00	1.500	\$65,000,000
3135GA4Y4	11/24/2020	11/24/2025	11/24/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	\$100,000,000
3135GA3J8	11/23/2020	11/23/2026	11/23/2022	Bermudan	Fixed	Annually	6.00 NC 2.00	0.650	\$30,000,000
3135GA3L3	11/23/2020	11/23/2029	11/23/2022	Bermudan	Fixed	Quarterly	9.00 NC 2.00	1.070	\$25,000,000
3135GA3P4	11/23/2020	11/23/2027	11/23/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.860	\$25,000,000
3135GA3S8	11/23/2020	5/23/2025	11/23/2022	Bermudan	Fixed	Annually	4.50 NC 2.00	0.480	\$15,000,000
3135GA4F5	11/23/2020	5/23/2025	11/23/2022	Bermudan	Fixed	Annually	4.50 NC 2.00	0.520	\$15,000,000
3135GA4R9	11/23/2020	8/23/2024	11/23/2022	Bermudan	Fixed	Annually	3.75 NC 2.00	0.420	\$100,000,000
3135GA4X6	11/23/2020	2/23/2024	11/23/2022	Bermudan	Fixed	Annually	3.25 NC 2.00	0.350	\$25,000,000
3135GA5A5	11/23/2020	2/23/2024	11/23/2022	Bermudan	Fixed	Annually	3.25 NC 2.00	0.350	\$75,000,000
3135GA5B3	11/23/2020	2/23/2024	11/23/2022	Bermudan	Fixed	Annually	3.25 NC 2.00	0.350	\$20,000,000
3135GA5J6	11/23/2020	5/23/2024	11/23/2022	Bermudan	Fixed	Quarterly	3.50 NC 2.00	0.375	\$25,000,000
3135GA4E8	11/20/2020	11/20/2029	11/20/2023	Bermudan	Fixed	Quarterly	9.00 NC 3.00	1.130	\$25,000,000
3135GA5D9	11/20/2020	5/20/2026	11/20/2023	Bermudan	Fixed	Quarterly	5.49 NC 3.00	0.650	\$40,000,000
3135GA4U2	11/19/2020	5/19/2028	11/19/2021	Bermudan	Fixed	Quarterly	7.50 NC 1.00	1.000	\$25,000,000
3135G06E8	11/18/2020	11/18/2024	11/18/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.420	\$300,000,000
3135GA2C4	11/18/2020	11/18/2032	11/18/2022	Bermudan	Fixed	Quarterly	12.00 NC 2.00	1.450	\$50,000,000
3135GA2V2	11/18/2020	11/18/2030	11/18/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.270	\$50,000,000
3135GA2X8	11/18/2020	11/18/2025	11/18/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.550	\$60,000,000
3135GA2Y6	11/18/2020	11/18/2024	11/18/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.400	\$25,000,000
3135GA3A7	11/18/2020	5/18/2026	11/18/2022	Bermudan	Fixed	Quarterly	5.49 NC 2.00	0.625	\$60,000,000
3135GA3B5	11/18/2020	11/18/2024	11/18/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.420	\$25,000,000
3135GA3E9	11/18/2020	11/18/2024	11/18/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.420	\$35,000,000
3135GA3F6	11/18/2020	11/18/2030	11/18/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.150	\$15,000,000
3135GA3U3	11/18/2020	11/18/2026	11/18/2022	Bermudan	Fixed	Annually	6.00 NC 2.00	0.700	\$15,000,000
3135GA4C2	11/18/2020	11/18/2030	11/18/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.320	\$50,000,000
3135GA4P3	11/18/2020	11/18/2025	11/18/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.650	\$150,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3135GA4W8	11/18/2020	2/18/2025	11/18/2022	Bermudan	Fixed	Quarterly	4.25 NC 2.00	0.500	\$75,000,000
3135GA4Z1	11/18/2020	11/18/2024	11/18/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.450	\$10,000,000
3135GA5C1	11/18/2020	2/18/2025	11/18/2022	Bermudan	Fixed	Quarterly	4.25 NC 2.00	0.500	\$10,000,000
3135GA5L1	11/18/2020	11/18/2025	11/18/2022	European	Fixed	One Time	5.00 NC 2.00	0.540	\$15,000,000
3135GA5M9	11/18/2020	11/18/2025	5/18/2023	European	Fixed	One Time	5.00 NC 2.49	0.530	\$15,000,000
3135GA2E0	11/17/2020	11/17/2032	11/17/2022	Bermudan	Fixed	Quarterly	12.00 NC 2.00	1.460	\$50,000,000
3135GA2R1	11/17/2020	11/17/2027	11/17/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.860	\$25,000,000
3135GA2Z3	11/17/2020	11/17/2025	11/17/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.560	\$450,000,000
3135GA3C3	11/17/2020	5/17/2024	11/17/2022	Bermudan	Fixed	Quarterly	3.50 NC 2.00	0.350	\$175,000,000
3135GA3H2	11/17/2020	11/17/2027	11/17/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.840	\$20,000,000
3135GA3R0	11/17/2020	5/17/2024	11/17/2022	Bermudan	Fixed	Quarterly	3.50 NC 2.00	0.350	\$25,000,000
3135GA3X7	11/17/2020	11/17/2025	11/17/2022	European	Fixed	One Time	5.00 NC 2.00	0.570	\$100,000,000
3135GA3Y5	11/17/2020	11/17/2028	11/17/2022	Bermudan	Fixed	Quarterly	8.00 NC 2.00	1.000	\$65,000,000
3135GA4S7	11/17/2020	5/17/2024	11/17/2022	Bermudan	Fixed	Quarterly	3.50 NC 2.00	0.375	\$100,000,000
3136G47D9	11/17/2020	11/17/2025	11/17/2021	European	Fixed	One Time	5.00 NC 1.00	0.560	\$20,000,000
3135G06F5	11/16/2020	11/16/2023	11/16/2022	Bermudan	Fixed	Quarterly	3.00 NC 2.00	0.310	\$300,000,000
3135GA3D1	11/16/2020	11/16/2035	11/16/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.600	\$15,000,000
3135GA3K5	11/16/2020	8/16/2024	11/16/2022	Bermudan	Fixed	Quarterly	3.75 NC 2.00	0.370	\$15,000,000
3135GA3N9	11/16/2020	11/16/2023	11/16/2022	Bermudan	Fixed	Quarterly	3.00 NC 2.00	0.300	\$50,000,000
3135GA3Q2	11/16/2020	11/16/2027	11/16/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.840	\$35,000,000
3135GA4A6	11/16/2020	11/16/2032	11/16/2022	Bermudan	Fixed	Quarterly	12.00 NC 2.00	1.500	\$50,000,000
3135GA4L2	11/16/2020	11/16/2035	11/16/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.780	\$50,000,000
3136G45D1	11/12/2020	11/12/2025	11/12/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.570	\$15,000,000
3136G45K5	11/12/2020	11/12/2025	11/12/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.580	\$15,000,000
3135GA2W0	11/9/2020	5/9/2025	11/9/2022	Bermudan	Fixed	Quarterly	4.50 NC 2.00	0.490	\$25,000,000
3135GA2S9	11/6/2020	11/4/2030	11/4/2022	Bermudan	Fixed	Quarterly	9.99 NC 1.99	1.250	\$25,000,000
3135GA2J9	11/4/2020	11/4/2025	11/4/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.550	\$100,000,000
3135GA2L4	11/4/2020	11/4/2027	11/4/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.800	\$25,000,000
3135GA2N0	11/4/2020	11/4/2025	11/4/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.550	\$65,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3135GA2Q3	11/4/2020	11/4/2026	11/4/2022	Bermudan	Fixed	Quarterly	6.00 NC 2.00	0.705	\$25,000,000
3135GA2T7	11/4/2020	5/4/2026	11/4/2022	Bermudan	Fixed	Annually	5.49 NC 2.00	0.625	\$15,000,000
3135GA2P5	11/3/2020	5/3/2024	11/3/2022	Bermudan	Fixed	Quarterly	3.50 NC 2.00	0.350	\$25,000,000
3135GA2F7	11/2/2020	2/2/2024	11/2/2022	Bermudan	Fixed	Quarterly	3.25 NC 2.00	0.310	\$135,000,000
3135GA2G5	10/30/2020	11/3/2025	11/3/2022	Bermudan	Fixed	Annually	5.01 NC 2.01	0.540	\$15,000,000
3135GA2H3	10/30/2020	10/28/2026	10/28/2022	Bermudan	Fixed	Quarterly	5.99 NC 1.99	0.625	\$30,000,000
3136G46W8	10/30/2020	10/30/2030	10/30/2023	Bermudan	Fixed	Quarterly	10.00 NC 3.00	1.150	\$30,000,000
3135G06C2	10/29/2020	10/29/2025	10/29/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	\$300,000,000
3136G45H2	10/29/2020	10/29/2025	10/29/2021	European	Fixed	One Time	5.00 NC 1.00	0.500	\$100,000,000
3136G45J8	10/29/2020	10/29/2032	10/29/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.250	\$20,000,000
3136G45L3	10/29/2020	10/29/2026	10/29/2021	Bermudan	Fixed	Quarterly	6.00 NC 1.00	0.700	\$100,000,000
3136G45M1	10/29/2020	10/29/2035	10/29/2021	Bermudan	Fixed	Quarterly	15.00 NC 1.00	1.500	\$25,000,000
3136G45N9	10/29/2020	1/29/2029	10/29/2021	Bermudan	Fixed	Quarterly	8.25 NC 1.00	1.000	\$15,000,000
3136G45R0	10/29/2020	10/29/2035	10/29/2024	Bermudan	Fixed	Quarterly	15.00 NC 4.00	1.500	\$45,000,000
3136G45S8	10/29/2020	10/29/2027	10/29/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.850	\$15,000,000
3136G45U3	10/29/2020	4/29/2027	10/29/2021	Bermudan	Fixed	Quarterly	6.50 NC 1.00	0.800	\$45,000,000
3136G45V1	10/29/2020	10/29/2027	10/29/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.650	\$15,000,000
3136G45X7	10/29/2020	10/29/2026	10/29/2021	Bermudan	Fixed	Annually	6.00 NC 1.00	0.700	\$30,000,000
3136G46D0	10/29/2020	10/29/2030	10/29/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.050	\$10,000,000
3136G46E8	10/29/2020	4/29/2027	10/29/2021	Bermudan	Fixed	Quarterly	6.50 NC 1.00	0.800	\$15,000,000
3136G46F5	10/29/2020	10/29/2026	10/29/2021	Bermudan	Fixed	Quarterly	6.00 NC 1.00	0.730	\$15,000,000
3136G46G3	10/29/2020	10/29/2026	10/29/2021	Bermudan	Fixed	Annually	6.00 NC 1.00	0.700	\$15,000,000
3136G46H1	10/29/2020	10/29/2027	10/29/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.850	\$30,000,000
3136G46L2	10/29/2020	10/29/2024	10/29/2021	Bermudan	Fixed	SemiAnnually	4.00 NC 1.00	0.400	\$15,000,000
3136G46M0	10/29/2020	4/29/2026	10/29/2021	Bermudan	Fixed	Quarterly	5.50 NC 1.00	0.650	\$15,000,000
3136G46N8	10/29/2020	10/29/2025	10/29/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	\$100,000,000
3136G46P3	10/29/2020	10/29/2031	10/29/2021	Bermudan	Fixed	Quarterly	11.00 NC 1.00	1.350	\$15,000,000
3136G46Q1	10/29/2020	10/29/2029	10/29/2021	Bermudan	Fixed	Quarterly	9.00 NC 1.00	1.125	\$15,000,000
3136G46T5	10/29/2020	10/29/2030	10/29/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.270	\$25,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3136G47B3	10/29/2020	10/29/2029	10/29/2021	Bermudan	Fixed	Quarterly	9.00 NC 1.00	1.000	\$15,000,000
3135GA2A8	10/28/2020	10/28/2025	10/28/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.580	\$100,000,000
3135GA2B6	10/28/2020	10/28/2024	10/28/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.400	\$15,000,000
3135GA2D2	10/28/2020	10/28/2030	10/28/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.260	\$50,000,000
3136G44Z3	10/28/2020	10/28/2025	10/28/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	\$25,000,000
3136G45E9	10/28/2020	10/28/2030	10/28/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.160	\$55,000,000
3136G45Q2	10/28/2020	10/28/2025	10/28/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.530	\$15,000,000
3136G45T6	10/28/2020	10/28/2030	4/28/2022	Bermudan	Fixed	Quarterly	10.00 NC 1.50	1.200	\$75,000,000
3136G46J7	10/28/2020	1/28/2025	7/28/2022	Bermudan	Fixed	Quarterly	4.25 NC 1.75	0.450	\$100,000,000
3136G46K4	10/28/2020	7/28/2025	1/28/2022	Bermudan	Fixed	Annually	4.75 NC 1.25	0.500	\$110,000,000
3136G46R9	10/28/2020	10/28/2024	10/28/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.420	\$100,000,000
3136G46S7	10/28/2020	10/28/2025	10/28/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.560	\$180,000,000
3136G46U2	10/28/2020	4/28/2033	10/28/2022	Bermudan	Fixed	Quarterly	12.50 NC 2.00	1.450	\$15,000,000
3136G46X6	10/28/2020	10/28/2033	10/28/2021	Bermudan	Fixed	Quarterly	13.00 NC 1.00	1.510	\$25,000,000
3136G46Y4	10/28/2020	4/28/2034	10/28/2021	Bermudan	Fixed	Quarterly	13.50 NC 1.00	1.550	\$25,000,000
3136G47A5	10/28/2020	10/28/2025	10/28/2022	European	Fixed	One Time	5.00 NC 2.00	0.530	\$150,000,000
3136G47E7	10/28/2020	7/28/2028	10/28/2021	Bermudan	Fixed	Quarterly	7.75 NC 1.00	1.000	\$30,000,000
3136G47F4	10/28/2020	10/28/2033	10/28/2021	Bermudan	Fixed	Quarterly	13.00 NC 1.00	1.530	\$15,000,000
3136G47J6	10/28/2020	10/28/2032	10/28/2022	Bermudan	Fixed	Quarterly	12.00 NC 2.00	1.450	\$50,000,000
3136G47K3	10/28/2020	10/28/2031	10/28/2022	Bermudan	Fixed	Quarterly	11.00 NC 2.00	1.365	\$50,000,000
3136G47M9	10/28/2020	10/28/2032	10/28/2022	Bermudan	Fixed	Quarterly	12.00 NC 2.00	1.300	\$15,000,000
3136G45C3	10/27/2020	10/27/2025	10/27/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.540	\$500,000,000
3136G45G4	10/27/2020	10/27/2028	10/27/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	0.750	\$20,000,000
3136G45P4	10/27/2020	10/27/2025	4/27/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.550	\$100,000,000
3136G45W9	10/27/2020	10/27/2028	10/27/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	1.000	\$15,000,000
3136G45Y5	10/27/2020	10/27/2028	10/27/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	1.000	\$40,000,000
3136G46A6	10/27/2020	10/27/2023	10/27/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.300	\$300,000,000
3136G46C2	10/27/2020	10/27/2028	10/27/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	1.050	\$100,000,000
3136G45F6	10/26/2020	10/26/2035	10/26/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.550	\$50,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3136G46B4	10/26/2020	4/26/2024	10/26/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.350	\$100,000,000
3136G46V0	10/26/2020	1/26/2024	10/26/2022	Bermudan	Fixed	Quarterly	3.25 NC 2.00	0.310	\$75,000,000
3136G46Z1	10/26/2020	10/26/2035	10/26/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.570	\$15,000,000
3136G47C1	10/26/2020	10/26/2035	10/26/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.550	\$15,000,000
3136G47L1	10/26/2020	4/26/2024	10/26/2022	Bermudan	Fixed	Quarterly	3.50 NC 2.00	0.350	\$25,000,000
3136G44X8	10/23/2020	10/23/2023	4/23/2021	Bermudan	Fixed	Quarterly	3.00 NC 0.50	0.300	\$5,000,000
3135G06B4	10/22/2020	10/22/2025	10/22/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.560	\$300,000,000
3135G06A6	10/20/2020	10/20/2025	10/20/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.580	\$800,000,000
3136G44U4	10/20/2020	10/20/2025	10/20/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.500	\$150,000,000
3136G44V2	10/20/2020	10/20/2033	10/20/2022	Bermudan	Fixed	Quarterly	13.00 NC 2.00	1.450	\$15,000,000
3136G44W0	10/19/2020	10/19/2032	10/19/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.450	\$15,000,000
3136G45B5	10/16/2020	10/16/2035	4/16/2021	Bermudan	Fixed	Quarterly	15.00 NC 0.50	1.700	\$25,000,000
3136G43F8	9/30/2020	9/30/2027	9/30/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.700	\$45,000,000
3136G43L5	9/30/2020	9/30/2025	9/30/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.550	\$150,000,000
3136G43X9	9/30/2020	9/30/2032	9/30/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.300	\$45,000,000
3136G44D2	9/30/2020	9/30/2027	9/30/2022	Bermudan	Fixed	Annually	7.00 NC 2.00	0.750	\$30,000,000
3136G44F7	9/30/2020	9/30/2025	9/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.550	\$35,000,000
3136G44H3	9/30/2020	9/30/2025	9/30/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.500	\$15,000,000
3136G44K6	9/30/2020	9/30/2030	9/30/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.050	\$10,000,000
3136G44N0	9/30/2020	9/30/2025	9/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.500	\$25,000,000
3136G44P5	9/30/2020	9/30/2032	3/30/2022	Bermudan	Fixed	Quarterly	12.00 NC 1.49	1.420	\$50,000,000
3136G44S9	9/30/2020	9/30/2032	9/30/2021	Bermudan	Fixed	Annually	12.00 NC 1.00	1.420	\$15,000,000
3136G43R2	9/29/2020	9/29/2023	3/29/2022	Bermudan	Fixed	SemiAnnually	3.00 NC 1.49	0.300	\$15,000,000
3136G43N1	9/28/2020	9/28/2026	9/28/2022	Bermudan	Fixed	Quarterly	6.00 NC 2.00	0.670	\$25,000,000
3136G43P6	9/28/2020	9/28/2028	9/28/2023	Bermudan	Fixed	Quarterly	8.00 NC 3.00	0.870	\$25,000,000
3136G43U5	9/28/2020	9/27/2030	9/27/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.200	\$75,000,000
3136G43V3	9/28/2020	9/27/2030	9/27/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.250	\$50,000,000
3136G43W1	9/28/2020	3/28/2024	9/28/2022	Bermudan	Fixed	Annually	3.50 NC 2.00	0.320	\$25,000,000
3136G43Z4	9/28/2020	3/28/2028	9/28/2021	Bermudan	Fixed	Quarterly	7.50 NC 1.00	0.950	\$15,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3136G44E0	9/28/2020	3/28/2033	3/28/2023	Bermudan	Fixed	Quarterly	12.50 NC 2.49	1.360	\$25,000,000
3136G44J9	9/28/2020	9/28/2029	9/28/2022	Bermudan	Fixed	Quarterly	9.00 NC 2.00	1.000	\$50,000,000
3136G44M2	9/28/2020	9/28/2026	9/28/2022	Bermudan	Fixed	Quarterly	6.00 NC 2.00	0.640	\$25,000,000
3136G44Q3	9/28/2020	9/28/2035	9/28/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.500	\$25,000,000
3136G44R1	9/28/2020	9/28/2035	9/28/2021	Bermudan	Fixed	Annually	15.00 NC 1.00	1.550	\$20,000,000
3136G43D3	9/25/2020	9/25/2028	9/25/2024	Bermudan	Fixed	Annually	8.00 NC 4.00	0.810	\$100,000,000
3136G43Y7	9/25/2020	9/25/2030	9/25/2023	Bermudan	Fixed	Quarterly	10.00 NC 3.00	1.100	\$32,000,000
3136G44L4	9/25/2020	9/25/2025	3/25/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.600	\$100,000,000
3136G43C5	9/24/2020	10/24/2023	9/24/2021	Bermudan	Fixed	Quarterly	3.08 NC 1.00	0.300	\$30,000,000
3136G43J0	9/24/2020	9/24/2025	9/24/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.570	\$50,000,000
3136G43G6	9/22/2020	9/22/2027	9/22/2023	Bermudan	Fixed	Annually	7.00 NC 3.00	0.750	\$25,000,000
3136G43M3	9/22/2020	9/22/2034	9/22/2022	Bermudan	Fixed	Quarterly	14.00 NC 2.00	1.500	\$20,000,000
3136G44A8	9/22/2020	3/22/2032	9/22/2021	Bermudan	Fixed	Quarterly	11.50 NC 1.00	1.420	\$50,000,000
3136G44G5	9/22/2020	9/22/2025	9/22/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.515	\$50,000,000
3136G43K7	9/21/2020	9/21/2028	9/21/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	1.020	\$120,000,000
3136G44B6	9/21/2020	9/21/2035	9/21/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.600	\$20,000,000
3136G43E1	9/16/2020	12/16/2024	9/16/2022	Bermudan	Fixed	Quarterly	4.25 NC 2.00	0.430	\$20,000,000
3136G43H4	9/16/2020	9/16/2024	9/16/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.400	\$200,000,000
3136G43Q4	9/16/2020	9/16/2025	9/16/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	\$100,000,000
3136G43T8	9/16/2020	9/16/2024	9/16/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.400	\$25,000,000
3136G44C4	9/15/2020	9/15/2032	9/15/2021	Bermudan	Fixed	Annually	12.00 NC 1.00	1.420	\$15,000,000
3136G42Y8	9/14/2020	9/14/2035	9/14/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.600	\$20,000,000
3136G43S0	9/14/2020	9/14/2035	9/14/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.630	\$50,000,000
3136G42S1	9/11/2020	9/11/2030	9/11/2023	Bermudan	Fixed	Quarterly	10.00 NC 3.00	1.120	\$25,000,000
3136G42R3	9/10/2020	9/10/2032	9/10/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.430	\$50,000,000
3136G4P64	9/10/2020	9/10/2025	3/10/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.680	\$25,000,000
3136G4R70	9/10/2020	9/10/2025	9/10/2021	European	Fixed	One Time	5.00 NC 1.00	0.600	\$15,000,000
3136G4T94	9/10/2020	9/10/2025	3/10/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.49	0.650	\$25,000,000
3136G42T9	9/9/2020	9/6/2035	9/6/2023	Bermudan	Fixed	Quarterly	14.99 NC 2.99	1.500	\$25,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3136G42V4	9/9/2020	9/9/2030	12/9/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.25	1.220	\$25,000,000
3136G42W2	9/9/2020	9/6/2035	9/6/2022	Bermudan	Fixed	Quarterly	14.99 NC 1.99	1.600	\$45,000,000
3136G42X0	9/9/2020	9/9/2030	9/9/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.200	\$20,000,000
3136G43A9	9/9/2020	9/9/2033	9/9/2022	Bermudan	Fixed	Quarterly	13.00 NC 2.00	1.350	\$15,000,000
3136G4N66	9/9/2020	9/9/2025	9/9/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.590	\$15,000,000
3136G42Z5	9/8/2020	9/8/2025	9/8/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.500	\$30,000,000
3136G4N58	9/8/2020	9/8/2025	9/8/2022	European	Fixed	One Time	5.00 NC 2.00	0.540	\$15,000,000
3136G42M4	9/3/2020	6/3/2024	9/3/2021	Bermudan	Fixed	Quarterly	3.75 NC 1.00	0.250	\$20,000,000
3136G4Z22	8/31/2020	8/25/2023	8/25/2022	Bermudan	Fixed	Quarterly	2.98 NC 1.98	0.325	\$30,000,000
3136G42B8	8/28/2020	8/28/2023	2/28/2022	Bermudan	Fixed	Quarterly	3.00 NC 1.50	0.330	\$40,000,000
3136G42G7	8/28/2020	8/27/2026	8/27/2021	Bermudan	Fixed	Quarterly	6.00 NC 1.00	0.730	\$35,000,000
3136G42H5	8/28/2020	8/28/2034	5/28/2021	Bermudan	Fixed	Quarterly	14.00 NC 0.75	1.520	\$15,000,000
3136G42L6	8/28/2020	8/28/2030	2/28/2023	Bermudan	Fixed	Quarterly	10.00 NC 2.50	1.110	\$25,000,000
3136G42N2	8/28/2020	8/26/2033	8/26/2022	Bermudan	Fixed	Quarterly	12.99 NC 1.99	1.350	\$60,000,000
3136G42P7	8/28/2020	8/28/2035	8/28/2023	Bermudan	Fixed	Quarterly	15.00 NC 3.00	1.500	\$25,000,000
3136G42Q5	8/28/2020	8/24/2035	8/24/2022	Bermudan	Fixed	Quarterly	14.99 NC 1.99	1.625	\$100,000,000
3136G4L92	8/28/2020	8/28/2030	8/28/2023	Bermudan	Fixed	Quarterly	10.00 NC 3.00	1.000	\$30,000,000
3136G4M83	8/28/2020	8/28/2025	2/28/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.600	\$70,000,000
3136G4P80	8/28/2020	8/28/2030	8/28/2023	Bermudan	Fixed	Quarterly	10.00 NC 3.00	1.100	\$25,000,000
3136G4R62	8/28/2020	8/28/2025	2/28/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.625	\$165,000,000
3136G4R88	8/28/2020	8/26/2030	8/26/2022	Bermudan	Fixed	Quarterly	9.99 NC 1.99	1.180	\$100,000,000
3136G4S20	8/28/2020	8/28/2030	8/28/2023	Bermudan	Fixed	Quarterly	10.00 NC 3.00	1.120	\$50,000,000
3136G4U43	8/28/2020	5/28/2024	5/28/2021	Bermudan	Fixed	Quarterly	3.75 NC 0.75	0.450	\$15,000,000
3136G4W58	8/28/2020	5/28/2024	5/28/2021	Bermudan	Fixed	Quarterly	3.75 NC 0.75	0.420	\$65,000,000
3136G4X24	8/28/2020	8/29/2025	8/29/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.600	\$100,000,000
3136G4X81	8/28/2020	2/28/2024	2/28/2022	Bermudan	Fixed	Annually	3.50 NC 1.50	0.375	\$25,000,000
3136G4Z97	8/28/2020	2/28/2024	2/28/2022	Bermudan	Fixed	Quarterly	3.50 NC 1.50	0.375	\$75,000,000
3136G42F9	8/27/2020	8/27/2025	8/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.625	\$50,000,000
3136G42K8	8/27/2020	8/27/2032	8/27/2024	Bermudan	Fixed	Quarterly	12.00 NC 4.00	1.220	\$200,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3136G4H89	8/27/2020	8/27/2025	8/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	\$75,000,000
3136G4N33	8/27/2020	8/27/2025	8/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.500	\$35,000,000
3136G4Q97	8/27/2020	8/27/2025	8/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	\$75,000,000
3136G4S38	8/27/2020	8/27/2030	8/27/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.150	\$10,000,000
3136G4S53	8/27/2020	8/27/2025	8/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	\$25,000,000
3136G4S87	8/27/2020	8/27/2025	8/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	\$100,000,000
3136G4T29	8/27/2020	2/27/2024	8/27/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.430	\$40,000,000
3136G4T45	8/27/2020	8/27/2029	8/27/2021	Bermudan	Fixed	Quarterly	9.00 NC 1.00	1.100	\$25,000,000
3136G4T78	8/27/2020	8/27/2032	8/27/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.420	\$25,000,000
3136G4U50	8/27/2020	5/27/2025	5/27/2021	Bermudan	Fixed	Quarterly	4.75 NC 0.75	0.600	\$50,000,000
3136G4U68	8/27/2020	8/27/2030	8/27/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.250	\$25,000,000
3136G4U84	8/27/2020	8/27/2035	8/27/2025	Bermudan	Fixed	Quarterly	15.00 NC 5.00	1.415	\$100,000,000
3136G4V26	8/27/2020	8/27/2035	8/27/2021	Bermudan	Fixed	Quarterly	15.00 NC 1.00	1.500	\$15,000,000
3136G4V59	8/27/2020	8/27/2025	8/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.625	\$50,000,000
3136G4W25	8/27/2020	2/27/2024	8/27/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.420	\$25,000,000
3136G4W82	8/27/2020	8/27/2030	8/27/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.050	\$10,000,000
3136G4W90	8/27/2020	8/27/2031	8/27/2021	Bermudan	Fixed	Quarterly	11.00 NC 1.00	1.200	\$30,000,000
3136G4X65	8/27/2020	8/27/2027	8/27/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.700	\$20,000,000
3136G4Y64	8/27/2020	5/27/2025	8/27/2021	Bermudan	Fixed	Quarterly	4.75 NC 1.00	0.550	\$15,000,000
3136G4Y72	8/27/2020	8/27/2024	8/27/2021	Bermudan	Fixed	Quarterly	4.00 NC 1.00	0.455	\$35,000,000
3136G4Y98	8/27/2020	11/27/2024	8/27/2021	Bermudan	Fixed	Quarterly	4.25 NC 1.00	0.450	\$15,000,000
3136G4Z63	8/27/2020	8/27/2025	8/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	\$15,000,000
3136G42A0	8/26/2020	8/26/2027	8/26/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.800	\$15,000,000
3136G42D4	8/26/2020	11/26/2024	8/26/2022	Bermudan	Fixed	Quarterly	4.25 NC 2.00	0.480	\$15,000,000
3136G42E2	8/26/2020	8/26/2025	8/26/2021	European	Fixed	One Time	5.00 NC 1.00	0.500	\$15,000,000
3136G4G80	8/26/2020	2/26/2024	8/26/2022	Bermudan	Fixed	Quarterly	3.50 NC 2.00	0.375	\$30,000,000
3136G4J61	8/26/2020	8/26/2025	8/26/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.570	\$55,000,000
3136G4K93	8/26/2020	8/26/2026	8/26/2022	Bermudan	Fixed	Annually	6.00 NC 2.00	0.500	\$10,000,000
3136G4M91	8/26/2020	8/26/2024	8/26/2022	European	Fixed	One Time	4.00 NC 2.00	0.375	\$25,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3136G4P56	8/26/2020	2/26/2024	8/26/2022	Bermudan	Fixed	Quarterly	3.50 NC 2.00	0.400	\$30,000,000
3136G4Q22	8/26/2020	11/26/2024	11/26/2021	Bermudan	Fixed	Quarterly	4.25 NC 1.25	0.500	\$55,000,000
3136G4T37	8/26/2020	8/26/2027	8/26/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.870	\$125,000,000
3136G4T60	8/26/2020	8/26/2024	8/26/2021	Bermudan	Fixed	Annually	4.00 NC 1.00	0.450	\$30,000,000
3136G4T86	8/26/2020	8/26/2025	2/26/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.700	\$50,000,000
3136G4U35	8/26/2020	8/26/2030	8/26/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.280	\$25,000,000
3136G4U92	8/26/2020	8/26/2025	8/26/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.600	\$100,000,000
3136G4V34	8/26/2020	8/26/2025	8/26/2022	European	Fixed	One Time	5.00 NC 2.00	0.550	\$35,000,000
3136G4V91	8/26/2020	2/26/2024	8/26/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.400	\$60,000,000
3136G4X32	8/26/2020	8/26/2025	8/26/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	\$25,000,000
3136G4X40	8/26/2020	8/26/2025	8/26/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	\$125,000,000
3136G4X73	8/26/2020	8/26/2030	8/26/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.150	\$30,000,000
3136G4Y49	8/26/2020	8/26/2032	8/26/2022	Bermudan	Fixed	Quarterly	12.00 NC 2.00	1.250	\$55,000,000
3136G4Z30	8/26/2020	8/26/2025	8/26/2022	European	Fixed	One Time	5.00 NC 2.00	0.520	\$30,000,000
3136G4Z48	8/26/2020	11/26/2024	8/26/2022	European	Fixed	One Time	4.25 NC 2.00	0.420	\$40,000,000
3136G4Z55	8/26/2020	8/26/2024	8/26/2022	European	Fixed	One Time	4.00 NC 2.00	0.400	\$50,000,000
3136G4Z71	8/26/2020	8/26/2024	8/26/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.450	\$100,000,000
3135G05W9	8/25/2020	9/25/2023	3/25/2021	Bermudan	Fixed	Quarterly	3.08 NC 0.58	0.370	\$500,000,000
3136G42C6	8/25/2020	8/25/2023	8/25/2022	Bermudan	Fixed	Quarterly	3.00 NC 2.00	0.320	\$50,000,000
3136G4J20	8/25/2020	8/25/2025	2/25/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.580	\$30,000,000
3136G4J95	8/25/2020	8/25/2025	8/25/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.550	\$100,000,000
3136G4L35	8/25/2020	8/25/2026	2/25/2022	European	Fixed	One Time	6.00 NC 1.50	0.600	\$40,000,000
3136G4M42	8/25/2020	8/25/2025	2/25/2022	European	Fixed	One Time	5.00 NC 1.50	0.520	\$15,000,000
3136G4N25	8/25/2020	8/25/2023	8/25/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.260	\$55,000,000
3136G4P72	8/25/2020	8/25/2025	8/25/2021	European	Fixed	One Time	5.00 NC 1.00	0.550	\$15,000,000
3136G4P98	8/25/2020	8/25/2025	8/25/2022	European	Fixed	One Time	5.00 NC 2.00	0.500	\$22,500,000
3136G4R39	8/25/2020	8/25/2025	2/25/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.700	\$50,000,000
3136G4S46	8/25/2020	8/25/2025	2/25/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.700	\$100,000,000
3136G4S61	8/25/2020	8/25/2025	8/25/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.660	\$65,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3136G4T52	8/25/2020	2/25/2025	8/25/2022	Bermudan	Fixed	Quarterly	4.50 NC 2.00	0.520	\$50,000,000
3136G4V42	8/25/2020	8/25/2025	8/25/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.625	\$25,000,000
3136G4V67	8/25/2020	8/25/2023	5/25/2021	Bermudan	Fixed	Quarterly	3.00 NC 0.75	0.340	\$30,000,000
3136G4W33	8/25/2020	8/25/2023	2/25/2021	Bermudan	Fixed	Quarterly	3.00 NC 0.50	0.470	\$15,000,000
3136G4W41	8/25/2020	8/25/2025	8/25/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	\$350,000,000
3136G4W74	8/25/2020	8/25/2023	8/25/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.350	\$65,000,000
3136G4X57	8/25/2020	8/25/2025	8/25/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.625	\$100,000,000
3136G4X99	8/25/2020	8/25/2027	8/25/2023	Bermudan	Fixed	Annually	7.00 NC 3.00	0.740	\$100,000,000
3136G4Y23	8/25/2020	11/25/2024	2/25/2021	Bermudan	Fixed	Quarterly	4.25 NC 0.50	0.500	\$15,000,000
3136G4Y31	8/25/2020	8/25/2023	8/25/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.340	\$175,000,000
3136G4Y56	8/25/2020	8/25/2023	8/25/2022	Bermudan	Fixed	Quarterly	3.00 NC 2.00	0.310	\$50,000,000
3136G4Y80	8/25/2020	8/25/2023	8/25/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.345	\$100,000,000
3136G4L68	8/24/2020	8/24/2027	8/24/2022	Bermudan	Fixed	Annually	7.00 NC 2.00	0.750	\$50,000,000
3136G4Q71	8/24/2020	8/24/2035	8/24/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.600	\$100,000,000
3136G4R21	8/24/2020	8/24/2035	8/24/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.550	\$30,000,000
3136G4R54	8/24/2020	8/24/2023	8/24/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.375	\$710,000,000
3136G4R96	8/24/2020	8/24/2023	8/24/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.375	\$85,000,000
3136G4S79	8/24/2020	5/24/2024	8/24/2021	Bermudan	Fixed	Quarterly	3.75 NC 1.00	0.230	\$20,000,000
3136G4U27	8/24/2020	8/24/2035	8/24/2023	Bermudan	Fixed	Quarterly	15.00 NC 3.00	1.550	\$100,000,000
3136G4U76	8/24/2020	8/24/2035	8/24/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.600	\$20,000,000
3136G4V75	8/24/2020	2/24/2025	2/24/2022	Bermudan	Fixed	Annually	4.50 NC 1.50	0.500	\$15,000,000
3136G4W66	8/24/2020	8/24/2023	8/24/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.350	\$35,000,000
3136G4K77	8/21/2020	8/21/2025	8/21/2023	Bermudan	Fixed	Quarterly	5.00 NC 3.00	0.450	\$45,000,000
3136G4L43	8/21/2020	8/21/2030	8/21/2023	Bermudan	Fixed	Quarterly	10.00 NC 3.00	1.020	\$20,000,000
3136G4N74	8/21/2020	8/21/2025	2/21/2023	Bermudan	Fixed	Quarterly	5.00 NC 2.50	0.560	\$100,000,000
3136G4N82	8/21/2020	8/21/2025	8/21/2023	Bermudan	Fixed	Quarterly	5.00 NC 3.00	0.490	\$20,000,000
3136G4Q30	8/21/2020	5/21/2030	11/21/2022	Bermudan	Fixed	Quarterly	9.75 NC 2.25	1.160	\$25,000,000
3136G4Q55	8/21/2020	8/21/2035	8/21/2023	Bermudan	Fixed	Quarterly	15.00 NC 3.00	1.520	\$100,000,000
3136G4N41	8/20/2020	5/20/2024	5/20/2022	Bermudan	Fixed	Quarterly	3.75 NC 1.75	0.445	\$30,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3136G4V83	8/20/2020	8/20/2025	8/20/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	\$25,000,000
3136G4C35	8/19/2020	8/19/2025	2/19/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.675	\$15,000,000
3136G4F40	8/19/2020	8/19/2025	2/19/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	1.000	\$20,000,000
3136G4H63	8/19/2020	8/19/2025	8/19/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.550	\$350,000,000
3136G4H97	8/19/2020	8/19/2026	8/19/2022	Bermudan	Fixed	Annually	6.00 NC 2.00	0.650	\$50,000,000
3136G4K69	8/19/2020	8/19/2025	8/19/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.500	\$15,000,000
3136G4L50	8/19/2020	8/19/2025	8/19/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.560	\$12,000,000
3136G4M34	8/19/2020	8/19/2025	8/19/2024	Bermudan	Fixed	Quarterly	5.00 NC 4.00	0.450	\$75,000,000
3136G4M67	8/19/2020	2/19/2025	8/19/2022	Bermudan	Fixed	Quarterly	4.50 NC 2.00	0.500	\$100,000,000
3136G4P31	8/19/2020	8/19/2024	8/19/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.450	\$100,000,000
3136G4P49	8/19/2020	8/19/2025	8/19/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.600	\$125,000,000
3136G4Q48	8/19/2020	8/19/2025	8/19/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	\$55,000,000
3136G4Q63	8/19/2020	8/19/2025	11/19/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.25	0.650	\$10,000,000
3136G4Q89	8/19/2020	8/19/2025	8/19/2021	European	Fixed	One Time	5.00 NC 1.00	0.560	\$50,000,000
3136G4R47	8/19/2020	8/19/2025	8/19/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.625	\$200,000,000
3135G05T6	8/18/2020	8/18/2023	8/18/2022	Bermudan	Fixed	SemiAnnually	3.00 NC 2.00	0.350	\$400,000,000
3135G05U3	8/18/2020	8/18/2023	8/18/2022	Bermudan	Fixed	Quarterly	3.00 NC 2.00	0.350	\$300,000,000
3135G05V1	8/18/2020	8/18/2023	2/18/2022	Bermudan	Fixed	SemiAnnually	3.00 NC 1.50	0.360	\$300,000,000
3136G4F99	8/18/2020	8/18/2023	8/18/2022	Bermudan	Fixed	Quarterly	3.00 NC 2.00	0.340	\$30,000,000
3136G4G72	8/18/2020	8/18/2025	8/18/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.600	\$50,000,000
3136G4H30	8/18/2020	8/18/2025	2/18/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.600	\$30,000,000
3136G4H71	8/18/2020	8/18/2025	2/18/2022	European	Fixed	One Time	5.00 NC 1.50	0.500	\$125,000,000
3136G4J53	8/18/2020	8/18/2025	8/18/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	\$100,000,000
3136G4K85	8/18/2020	8/18/2025	8/18/2022	European	Fixed	One Time	5.00 NC 2.00	0.500	\$140,000,000
3136G4L84	8/18/2020	8/18/2025	8/18/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.570	\$100,000,000
3136G4M26	8/18/2020	8/18/2025	8/18/2022	European	Fixed	One Time	5.00 NC 2.00	0.520	\$50,000,000
3136G4M75	8/18/2020	8/18/2025	8/18/2022	European	Fixed	One Time	5.00 NC 2.00	0.520	\$150,000,000
3136G4G64	8/17/2020	11/17/2023	8/17/2021	Bermudan	Fixed	Quarterly	3.25 NC 1.00	0.405	\$29,000,000
3136G4K51	8/17/2020	8/17/2023	2/17/2022	Bermudan	Fixed	Quarterly	3.00 NC 1.50	0.310	\$300,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3136G4L76	8/17/2020	11/17/2027	8/17/2022	Bermudan	Fixed	Quarterly	7.25 NC 2.00	0.800	\$20,000,000
3136G4M59	8/17/2020	8/17/2027	8/17/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.800	\$25,000,000
3136G4S95	8/17/2020	8/17/2035	8/17/2023	Bermudan	Fixed	Quarterly	15.00 NC 3.00	1.530	\$50,000,000
3135G05S8	8/14/2020	8/14/2025	8/14/2023	Bermudan	Fixed	Quarterly	5.00 NC 3.00	0.500	\$450,000,000
3136G4C43	8/14/2020	8/14/2025	2/14/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.650	\$325,000,000
3136G4E82	8/14/2020	8/14/2025	2/14/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.650	\$55,000,000
3136G4B69	8/13/2020	8/13/2025	8/13/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.700	\$15,000,000
3136G4J87	8/13/2020	11/13/2029	2/13/2023	Bermudan	Fixed	Quarterly	9.25 NC 2.50	1.010	\$25,000,000
3136G4N90	8/13/2020	5/10/2024	2/10/2021	Bermudan	Fixed	Quarterly	3.74 NC 0.50	0.440	\$49,000,000
3136G4P23	8/13/2020	2/12/2024	2/12/2021	Bermudan	Fixed	Quarterly	3.50 NC 0.50	0.430	\$81,000,000
3136G4A94	8/12/2020	8/12/2025	8/12/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.720	\$15,000,000
3136G4B44	8/12/2020	8/12/2025	2/12/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.770	\$15,000,000
3136G4C76	8/12/2020	8/12/2025	8/12/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.700	\$100,000,000
3136G4E25	8/12/2020	8/12/2030	8/12/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.150	\$15,000,000
3136G4G98	8/12/2020	8/12/2025	8/12/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.560	\$50,000,000
3136G4H22	8/12/2020	8/12/2024	8/12/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.410	\$150,000,000
3136G4J38	8/12/2020	8/12/2024	8/12/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.410	\$100,000,000
3136G4J46	8/12/2020	8/12/2025	8/12/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.570	\$30,000,000
3136G4J79	8/12/2020	8/12/2030	8/12/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.100	\$75,000,000
3136G4ZK2	8/12/2020	8/12/2025	8/12/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.750	\$25,000,000
3135G05P4	8/11/2020	8/3/2023	8/3/2022	Bermudan	Fixed	Quarterly	3.00 NC 2.00	0.300	\$200,000,000
3136G4A60	8/11/2020	8/11/2025	2/11/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.670	\$25,000,000
3136G4G49	8/11/2020	8/11/2023	2/11/2022	Bermudan	Fixed	Quarterly	3.00 NC 1.50	0.375	\$100,000,000
3135G05R0	8/10/2020	8/10/2023	8/10/2022	Bermudan	Fixed	Quarterly	3.00 NC 2.00	0.300	\$800,000,000
3136G4E41	8/10/2020	8/10/2027	8/10/2021	Bermudan	Fixed	Annually	7.00 NC 1.00	0.875	\$15,000,000
3136G4H55	8/7/2020	8/5/2025	8/5/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.550	\$50,000,000
3136G4K28	8/7/2020	8/8/2025	8/8/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.550	\$50,000,000
3136G4B51	8/5/2020	7/27/2023	7/27/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.420	\$10,000,000
3136G4H48	8/5/2020	8/5/2027	8/5/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.800	\$50,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3136G4H55	8/5/2020	8/5/2025	8/5/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.550	\$50,000,000
3136G4B77	8/4/2020	8/4/2025	8/4/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.700	\$100,000,000
3136G4F73	8/4/2020	8/4/2025	2/4/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	1.000	\$50,000,000
3135G05P4	8/3/2020	8/3/2023	8/3/2022	Bermudan	Fixed	Quarterly	3.00 NC 2.00	0.300	\$300,000,000
3135G05L3	7/30/2020	10/30/2023	7/30/2021	Bermudan	Fixed	Quarterly	3.25 NC 1.00	0.440	\$500,000,000
3135G05M1	7/30/2020	7/30/2025	7/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.700	\$400,000,000
3136G4A29	7/30/2020	7/30/2024	7/30/2021	Bermudan	Fixed	Quarterly	4.00 NC 1.00	0.550	\$15,000,000
3136G4B28	7/30/2020	7/30/2024	7/30/2021	Bermudan	Fixed	Quarterly	4.00 NC 1.00	0.520	\$85,000,000
3136G4C92	7/30/2020	7/30/2029	7/30/2021	Bermudan	Fixed	Quarterly	9.00 NC 1.00	1.150	\$50,000,000
3136G4D91	7/30/2020	7/30/2026	7/30/2021	Bermudan	Fixed	Quarterly	6.00 NC 1.00	0.750	\$30,000,000
3136G4E33	7/30/2020	7/30/2027	7/30/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.875	\$25,000,000
3136G4E90	7/30/2020	1/30/2024	7/30/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.450	\$20,000,000
3136G4F65	7/30/2020	7/30/2025	7/30/2021	European	Fixed	One Time	5.00 NC 1.00	0.570	\$60,000,000
3136G4F81	7/30/2020	7/28/2023	7/28/2021	European	Fixed	One Time	2.99 NC 0.99	0.340	\$25,000,000
3136G4G23	7/30/2020	7/29/2025	7/29/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.600	\$90,000,000
3136G4G31	7/30/2020	7/30/2025	7/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	\$15,000,000
3136G4G56	7/30/2020	7/29/2024	7/29/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.450	\$50,000,000
3136G4ZP1	7/30/2020	7/30/2025	7/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	\$80,000,000
3136G4B51	7/29/2020	7/27/2023	7/27/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.420	\$400,000,000
3136G4B85	7/29/2020	7/29/2025	7/29/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	\$35,000,000
3136G4B93	7/29/2020	7/29/2024	7/29/2021	Bermudan	Fixed	Annually	4.00 NC 1.00	0.500	\$15,000,000
3136G4C27	7/29/2020	7/29/2025	7/29/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.700	\$65,000,000
3136G4C50	7/29/2020	7/29/2025	7/29/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.550	\$25,000,000
3136G4D34	7/29/2020	7/29/2030	1/29/2021	Bermudan	Fixed	Quarterly	10.00 NC 0.50	1.300	\$25,000,000
3136G4D59	7/29/2020	7/29/2025	1/29/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.700	\$40,000,000
3136G4D67	7/29/2020	7/29/2024	7/29/2021	Bermudan	Fixed	Annually	4.00 NC 1.00	0.500	\$65,000,000
3136G4D75	7/29/2020	7/29/2025	7/29/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.600	\$300,000,000
3136G4D83	7/29/2020	7/29/2024	1/29/2021	Bermudan	Fixed	Quarterly	4.00 NC 0.50	0.510	\$50,000,000
3136G4E66	7/29/2020	7/29/2024	7/29/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.450	\$30,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3136G4E74	7/29/2020	1/29/2025	7/29/2021	Bermudan	Fixed	Quarterly	4.50 NC 1.00	0.570	\$15,000,000
3136G4F24	7/29/2020	1/29/2024	7/29/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.450	\$60,000,000
3136G4F32	7/29/2020	7/29/2025	7/29/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.600	\$55,000,000
3136G4F57	7/29/2020	7/29/2025	7/29/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.500	\$15,000,000
3136G4A37	7/28/2020	7/28/2025	1/28/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.670	\$60,000,000
3136G4B36	7/28/2020	7/28/2023	7/28/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.400	\$25,000,000
3136G4C68	7/28/2020	7/28/2023	7/28/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.375	\$15,000,000
3136G4C84	7/28/2020	7/28/2023	7/28/2021	European	Fixed	One Time	3.00 NC 1.00	0.320	\$25,000,000
3136G4D26	7/28/2020	7/28/2023	7/28/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.400	\$100,000,000
3136G4D42	7/28/2020	7/28/2025	7/28/2023	Bermudan	Fixed	Annually	5.00 NC 3.00	0.510	\$15,000,000
3136G4E58	7/28/2020	7/28/2025	1/28/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	1.000	\$49,750,000
3136G4YX5	7/28/2020	7/28/2023	7/28/2021	Bermudan	Fixed	Annually	3.00 NC 1.00	0.400	\$30,000,000
3136G4ZM8	7/28/2020	7/28/2025	1/28/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.670	\$30,000,000
3136G4ZT3	7/28/2020	7/28/2028	7/28/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	1.000	\$25,000,000
3136G4ZU0	7/28/2020	1/28/2028	7/28/2021	Bermudan	Fixed	Quarterly	7.50 NC 1.00	1.000	\$15,000,000
3136G4ZV8	7/28/2020	7/28/2025	7/28/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.680	\$50,000,000
3136G4ZW6	7/28/2020	1/28/2028	7/28/2021	Bermudan	Fixed	Quarterly	7.50 NC 1.00	1.000	\$40,000,000
3136G4B51	7/27/2020	7/27/2023	7/27/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.420	\$600,500,000
3136G4ZN6	7/27/2020	7/27/2028	7/27/2022	Bermudan	Fixed	Quarterly	8.00 NC 2.00	1.000	\$15,000,000
3136G4ZZ9	7/27/2020	10/27/2028	7/27/2022	Bermudan	Fixed	Quarterly	8.25 NC 2.00	1.000	\$25,000,000
3136G4YE7	7/24/2020	7/24/2025	1/24/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.700	\$25,000,000
3136G4YV9	7/23/2020	7/23/2025	7/23/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.700	\$30,000,000
3136G4A45	7/22/2020	7/22/2025	7/22/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.710	\$100,000,000
3136G4A78	7/22/2020	7/22/2024	1/22/2021	Bermudan	Fixed	Quarterly	4.00 NC 0.50	0.580	\$125,000,000
3136G4XW8	7/22/2020	7/22/2025	1/22/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.800	\$15,000,000
3136G4ZC0	7/22/2020	4/22/2024	7/22/2021	Bermudan	Fixed	Quarterly	3.75 NC 1.00	0.500	\$75,000,000
3136G4ZF3	7/22/2020	7/22/2025	7/22/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.600	\$30,000,000
3136G4ZX4	7/22/2020	1/22/2029	7/22/2022	Bermudan	Fixed	Quarterly	8.50 NC 2.00	1.000	\$25,000,000
3135G05H2	7/21/2020	7/13/2023	7/13/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.420	\$50,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3135G05J8	7/21/2020	7/21/2023	7/21/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.420	\$440,500,000
3136G4A86	7/21/2020	7/21/2025	1/21/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.500	\$107,500,000
3136G4YC1	7/21/2020	7/21/2025	7/21/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.760	\$15,000,000
3136G4ZB2	7/21/2020	7/21/2025	7/21/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.720	\$100,000,000
3136G4ZG1	7/21/2020	7/21/2025	7/21/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.700	\$55,000,000
3136G4ZH9	7/21/2020	7/21/2027	7/21/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	1.000	\$130,000,000
3136G4ZJ5	7/21/2020	7/21/2025	7/21/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.625	\$50,000,000
3136G4ZR7	7/21/2020	7/21/2025	7/21/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.700	\$75,000,000
3136G4A52	7/20/2020	7/20/2023	7/20/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.400	\$35,000,000
3136G4ZD8	7/20/2020	7/20/2023	1/20/2021	Bermudan	Fixed	Quarterly	3.00 NC 0.50	0.450	\$750,000,000
3136G4ZQ9	7/20/2020	1/20/2026	7/20/2021	Bermudan	Fixed	Annually	5.50 NC 1.00	0.750	\$15,000,000
3136G4ZS5	7/20/2020	7/20/2023	7/20/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.400	\$255,000,000
3136G4ZY2	7/20/2020	7/20/2027	7/20/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.750	\$15,000,000
3135G05E9	7/15/2020	7/15/2025	1/15/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.770	\$300,000,000
3136G4XX6	7/15/2020	7/15/2025	4/15/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.75	0.770	\$15,000,000
3136G4YD9	7/15/2020	7/15/2025	7/15/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.730	\$15,000,000
3136G4YU1	7/15/2020	7/15/2025	7/15/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.730	\$100,000,000
3136G4YY3	7/15/2020	7/15/2027	7/15/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.950	\$50,000,000
3136G4ZA4	7/15/2020	7/15/2025	1/15/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.600	\$90,000,000
3136G4YH0	7/14/2020	7/14/2025	7/14/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.700	\$30,000,000
3136G4YL1	7/14/2020	7/14/2025	7/14/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.625	\$15,000,000
3136G4YR8	7/14/2020	7/14/2025	7/14/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.700	\$15,000,000
3136G4YT4	7/14/2020	7/14/2025	7/14/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.750	\$10,000,000
3135G05H2	7/13/2020	7/13/2023	7/13/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.420	\$500,000,000
3136G4YW7	7/13/2020	7/13/2023	7/13/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.410	\$50,000,000
3136G4YZ0	7/10/2020	7/9/2026	7/9/2021	Bermudan	Fixed	Quarterly	6.00 NC 1.00	0.820	\$50,000,000
3136G4YP2	7/9/2020	7/9/2025	7/9/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.720	\$35,000,000
3136G4YQ0	7/9/2020	7/9/2025	7/9/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.710	\$50,000,000
3136G4YS6	7/8/2020	7/8/2025	1/8/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.750	\$100,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3136G4XR9	7/7/2020	7/7/2025	7/7/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.740	\$30,000,000
3136G4YJ6	7/7/2020	7/7/2023	7/7/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.420	\$100,000,000
3135G05B5	6/30/2020	6/30/2023	6/30/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.450	\$500,000,000
3135G05C3	6/30/2020	6/30/2025	6/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.750	\$300,000,000
3136G4WH2	6/30/2020	6/30/2025	6/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.800	\$55,000,000
3136G4WL3	6/30/2020	6/30/2025	6/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.820	\$15,000,000
3136G4WR0	6/30/2020	6/30/2025	6/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.850	\$20,000,000
3136G4XJ7	6/30/2020	6/30/2026	6/30/2021	Bermudan	Fixed	Annually	6.00 NC 1.00	0.850	\$85,000,000
3136G4XK4	6/30/2020	6/30/2025	6/30/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.650	\$75,000,000
3136G4XM0	6/30/2020	6/30/2025	12/30/2020	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.800	\$15,000,000
3136G4XN8	6/30/2020	6/30/2023	12/30/2020	Bermudan	Fixed	Quarterly	3.00 NC 0.50	0.520	\$100,000,000
3136G4XS7	6/30/2020	6/30/2023	6/30/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.430	\$50,000,000
3136G4XU2	6/30/2020	6/30/2025	6/30/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.700	\$80,000,000
3136G4XV0	6/30/2020	6/30/2025	6/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.730	\$100,000,000
3136G4XZ1	6/30/2020	6/30/2025	6/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.740	\$70,000,000
3136G4YF4	6/30/2020	6/30/2025	6/30/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.700	\$30,000,000
3136G4YG2	6/30/2020	6/30/2025	6/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.750	\$60,000,000
3136G4WY5	6/29/2020	12/29/2023	6/29/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.550	\$40,000,000
3136G4XG3	6/29/2020	12/29/2023	6/29/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.550	\$21,000,000
3136G4XL2	6/29/2020	9/29/2023	12/29/2020	Bermudan	Fixed	Quarterly	3.25 NC 0.50	0.500	\$25,000,000
3136G4XP3	6/29/2020	12/29/2023	6/29/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.500	\$30,000,000
3136G4XT5	6/29/2020	3/29/2024	6/29/2021	Bermudan	Fixed	Quarterly	3.75 NC 1.00	0.300	\$15,000,000
3136G4YB3	6/29/2020	12/29/2023	6/29/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.515	\$25,000,000
3136G4VZ3	6/25/2020	6/25/2025	6/25/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.760	\$15,000,000
3136G4XF5	6/25/2020	6/25/2027	6/25/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	1.100	\$100,000,000
3136G4WF6	6/24/2020	6/24/2025	6/24/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.810	\$60,000,000
3136G4WM1	6/24/2020	6/24/2025	6/24/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.800	\$100,000,000
3136G4WN9	6/24/2020	6/24/2025	6/24/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.820	\$15,000,000
3136G4WS8	6/24/2020	6/24/2025	12/24/2020	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.900	\$15,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3136G4WU3	6/23/2020	6/23/2025	7/16/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.06	0.850	\$30,000,000
3136G4XD0	6/22/2020	9/22/2023	6/22/2021	Bermudan	Fixed	Quarterly	3.25 NC 1.00	0.500	\$25,000,000
3136G4XE8	6/22/2020	12/22/2023	6/22/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.520	\$75,000,000
3136G4XH1	6/22/2020	12/22/2023	6/22/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.530	\$30,000,000
3136G4WK5	6/17/2020	6/17/2025	6/17/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.770	\$25,000,000
3136G4WQ2	6/17/2020	6/17/2025	6/17/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.800	\$30,000,000
3136G4WZ2	6/17/2020	6/17/2024	6/17/2021	Bermudan	Fixed	Quarterly	4.00 NC 1.00	0.620	\$20,000,000
3136G4WD1	6/16/2020	6/16/2025	6/16/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.760	\$50,000,000
3136G4WV1	6/16/2020	6/16/2025	6/16/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.750	\$75,000,000
3136G4WW9	6/16/2020	6/16/2025	6/16/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.700	\$25,000,000
3136G4XB4	6/16/2020	6/16/2023	6/16/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.450	\$115,000,000
3136G4XC2	6/16/2020	6/16/2023	6/16/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.475	\$110,000,000
3136G4WG4	6/11/2020	6/11/2025	6/11/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.750	\$40,000,000
3136G4WJ8	6/11/2020	6/11/2025	6/11/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.800	\$35,000,000
3136G4WP4	6/11/2020	6/11/2025	6/11/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.810	\$100,000,000
3136G4WT6	6/11/2020	12/11/2023	12/11/2020	Bermudan	Fixed	Quarterly	3.50 NC 0.50	0.550	\$15,000,000
3136G4WB5	6/9/2020	6/9/2025	12/9/2020	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.800	\$100,000,000
3135G04V2	6/4/2020	6/2/2023	12/2/2020	Bermudan	Fixed	Quarterly	2.99 NC 0.50	0.450	\$350,000,000
3136G4WA7	6/4/2020	6/4/2025	6/4/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.710	\$40,000,000
3136G4VY6	6/2/2020	6/2/2023	6/2/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.420	\$30,000,000
3135G04U4	6/1/2020	6/1/2023	6/1/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.450	\$300,000,000
3136G4VT7	6/1/2020	6/1/2023	12/1/2020	Bermudan	Fixed	Quarterly	3.00 NC 0.50	0.500	\$200,000,000
3135G04S9	5/27/2020	5/26/2023	5/26/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.470	\$300,000,000
3136G4VU4	5/27/2020	5/27/2025	5/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.750	\$50,000,000
3136G4VV2	5/27/2020	5/27/2025	11/27/2020	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.750	\$50,000,000
3136G4VW0	5/27/2020	5/27/2025	5/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.730	\$15,000,000
3136G4VX8	5/27/2020	5/27/2025	5/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.750	\$100,000,000
3135G04R1	5/22/2020	5/25/2023	11/25/2020	Bermudan	Fixed	Quarterly	3.01 NC 0.51	0.500	\$500,000,000
3136G4VS9	5/18/2020	8/18/2023	11/18/2020	Bermudan	Fixed	Quarterly	3.25 NC 0.50	0.500	\$20,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3136G4VR1	5/15/2020	8/16/2023	11/16/2020	Bermudan	Fixed	Quarterly	3.25 NC 0.51	0.500	\$25,000,000
3136G4VQ3	5/14/2020	8/14/2023	5/14/2021	Bermudan	Fixed	Quarterly	3.25 NC 1.00	0.470	\$30,000,000
3136G4VN0	5/8/2020	5/5/2023	11/5/2020	Bermudan	Fixed	Quarterly	2.99 NC 0.50	0.500	\$300,000,000
3136G4VM2	5/7/2020	5/5/2023	5/5/2021	European	Fixed	One Time	2.99 NC 0.99	0.400	\$25,000,000
3136G4VN0	5/7/2020	5/5/2023	11/5/2020	Bermudan	Fixed	Quarterly	2.99 NC 0.50	0.500	\$200,000,000
3135G04B6	4/29/2020	4/28/2023	10/28/2020	Bermudan	Fixed	Quarterly	3.00 NC 0.50	0.625	\$300,000,000
3135G04C4	4/29/2020	4/29/2024	10/29/2020	Bermudan	Fixed	Quarterly	4.00 NC 0.50	0.750	\$300,000,000
3136G4VJ9	4/29/2020	4/29/2025	1/29/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.75	0.880	\$28,000,000
3136G4VD2	4/28/2020	4/28/2025	1/28/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.75	0.940	\$16,000,000
3136G4VF7	4/28/2020	4/28/2023	10/28/2020	European	Fixed	One Time	3.00 NC 0.50	0.550	\$85,000,000
3136G4VG5	4/28/2020	4/28/2023	10/28/2020	European	Fixed	One Time	3.00 NC 0.50	0.560	\$10,000,000
3135G03P6	4/27/2020	4/27/2023	10/27/2020	Bermudan	Fixed	Quarterly	3.00 NC 0.50	0.800	\$300,000,000
3135G03W1	4/27/2020	4/27/2023	10/27/2020	Bermudan	Fixed	Quarterly	3.00 NC 0.50	0.740	\$300,000,000
3136G4VE0	4/27/2020	4/27/2023	4/27/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.550	\$50,000,000
3136G4VK6	4/27/2020	12/27/2024	10/27/2020	Bermudan	Fixed	Quarterly	4.67 NC 0.50	0.910	\$27,000,000
3135G03Q4	4/23/2020	4/23/2025	10/23/2020	Bermudan	Fixed	Quarterly	5.00 NC 0.50	1.100	\$500,000,000
3136G4UY7	4/21/2020	4/21/2025	1/21/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.75	1.000	\$15,000,000
3135G03D3	4/20/2020	4/20/2023	10/20/2020	European	Fixed	One Time	3.00 NC 0.50	0.750	\$300,000,000
3136G4UZ4	4/20/2020	4/20/2023	4/20/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	0.600	\$35,000,000
3136G4VA8	4/20/2020	4/20/2023	10/20/2020	Bermudan	Fixed	Quarterly	3.00 NC 0.50	0.700	\$35,000,000
3135G03F8	4/16/2020	4/16/2025	10/16/2020	Bermudan	Fixed	Quarterly	5.00 NC 0.50	1.125	\$300,000,000
3136G4UN1	3/3/2020	3/3/2023	12/3/2020	Bermudan	Fixed	Quarterly	3.00 NC 0.75	1.660	\$25,000,000
3136G4UK7	2/28/2020	8/28/2024	8/28/2020	Bermudan	Fixed	Quarterly	4.50 NC 0.50	1.800	\$35,000,000
3136G4UR2	2/28/2020	2/28/2025	8/28/2020	Bermudan	Fixed	Quarterly	5.00 NC 0.50	1.500	\$25,000,000
3136G4UH4	2/26/2020	2/26/2025	2/26/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	1.700	\$15,000,000
3136G4UJ0	2/26/2020	2/26/2025	8/26/2020	Bermudan	Fixed	Quarterly	5.00 NC 0.50	1.850	\$75,000,000
3136G4UL5	2/26/2020	2/26/2024	2/26/2021	Bermudan	Fixed	Annually	4.00 NC 1.00	1.650	\$15,000,000
3136G4UP6	2/26/2020	2/26/2025	2/26/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	1.800	\$15,000,000
3136G4UQ4	2/26/2020	2/26/2025	8/26/2020	Bermudan	Fixed	Quarterly	5.00 NC 0.50	1.860	\$10,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3136G4UM3	2/25/2020	11/25/2024	11/25/2020	Bermudan	Fixed	Quarterly	4.75 NC 0.75	1.800	\$15,000,000
3135G0Y23	2/21/2020	2/18/2025	8/18/2020	Bermudan	Fixed	Quarterly	5.00 NC 0.50	1.900	\$300,000,000
3135G0Y49	2/21/2020	2/21/2023	8/21/2020	Bermudan	Fixed	Quarterly	3.00 NC 0.50	1.700	\$500,000,000
3136G4UG6	2/19/2020	2/19/2025	2/19/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	1.770	\$50,000,000
3135G0Y23	2/18/2020	2/18/2025	8/18/2020	Bermudan	Fixed	Quarterly	5.00 NC 0.50	1.900	\$300,000,000
3135G0X99	2/14/2020	2/14/2023	8/14/2020	Bermudan	Fixed	Quarterly	3.00 NC 0.50	1.700	\$300,000,000
3135G0Y31	2/14/2020	2/14/2024	8/14/2020	Bermudan	Fixed	Quarterly	4.00 NC 0.50	1.750	\$300,000,000
3136G4UE1	2/13/2020	11/13/2023	8/13/2020	Bermudan	Fixed	Quarterly	3.75 NC 0.50	1.730	\$45,000,000
3136G4UF8	2/13/2020	11/13/2024	8/13/2020	Bermudan	Fixed	Quarterly	4.75 NC 0.50	1.830	\$45,000,000
3135G0X73	1/30/2020	1/30/2023	7/30/2020	Bermudan	Fixed	Quarterly	3.00 NC 0.50	1.750	\$300,000,000
3135G0X81	1/30/2020	1/30/2023	7/30/2020	Bermudan	Fixed	Quarterly	3.00 NC 0.50	1.700	\$400,000,000
3136G4UB7	1/30/2020	1/27/2023	1/27/2021	Bermudan	Fixed	Quarterly	2.99 NC 0.99	1.610	\$55,000,000
3136G4UC5	1/30/2020	10/30/2023	10/30/2020	Bermudan	Fixed	Quarterly	3.75 NC 0.75	1.700	\$75,000,000
3136G4UD3	1/30/2020	10/30/2024	10/30/2020	Bermudan	Fixed	Quarterly	4.75 NC 0.75	1.800	\$30,000,000
3136G4UA9	1/27/2020	1/27/2023	1/27/2021	Bermudan	Fixed	Quarterly	3.00 NC 1.00	1.700	\$100,000,000
3135G0X57	1/24/2020	1/24/2025	7/24/2020	Bermudan	Fixed	Quarterly	5.00 NC 0.50	2.000	\$300,000,000
3135G0X65	1/24/2020	7/24/2023	7/24/2020	Bermudan	Fixed	Quarterly	3.50 NC 0.50	1.850	\$300,000,000
3135G0X32	1/17/2020	1/17/2024	7/17/2020	Bermudan	Fixed	Quarterly	4.00 NC 0.50	1.875	\$300,000,000
3135G0X40	1/17/2020	1/17/2023	7/17/2020	Bermudan	Fixed	Quarterly	3.00 NC 0.50	1.800	\$300,000,000

682

\$53,675,540,000