

YTD Callable Debt Issued Detail Report

(As of 12/31/2023)

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
3135GAKY6	12/29/2023	12/27/2024	3/27/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.24	5.300	\$125,000,000
3135GAKZ3	12/29/2023	12/27/2024	3/27/2024	Bermudan	Fixed	Monthly	1.00 NC 0.24	5.250	\$25,000,000
3135GAKX8	12/28/2023	12/28/2028	6/28/2024	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.430	\$15,000,000
3135GAKR1	12/27/2023	12/27/2024	6/27/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.190	\$100,000,000
3135GAKS9	12/27/2023	12/27/2024	6/27/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.220	\$100,000,000
3135GAKT7	12/27/2023	12/27/2024	6/27/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.230	\$65,000,000
3135GAKW0	12/26/2023	12/26/2025	6/26/2024	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.350	\$50,000,000
3135GAKU4	12/21/2023	10/17/2025	3/21/2024	Bermudan	Fixed	Quarterly	1.82 NC 0.25	5.375	\$15,000,000
3135GAKV2	12/21/2023	12/18/2026	12/18/2024	Bermudan	Fixed	Quarterly	2.99 NC 0.99	5.030	\$25,000,000
3135GAKQ3	12/18/2023	12/13/2024	3/13/2024	Bermudan	Fixed	Quarterly	0.99 NC 0.24	5.250	\$21,582,000
3135GAKP5	12/13/2023	12/13/2027	12/13/2024	European	Fixed	One Time	4.00 NC 1.00	4.000	\$10,000,000
3135GAKH3	12/8/2023	6/6/2025	6/6/2024	Bermudan	Fixed	Quarterly	1.49 NC 0.50	5.350	\$75,000,000
3135GAKJ9	12/8/2023	6/6/2025	6/6/2024	Bermudan	Fixed	Quarterly	1.49 NC 0.50	5.360	\$50,000,000
3135GAKK6	12/8/2023	12/6/2024	6/6/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.320	\$100,000,000
3135GAKL4	12/8/2023	12/10/2024	6/10/2024	Bermudan	Fixed	Quarterly	1.01 NC 0.51	5.320	\$260,000,000
3135GAKM2	12/8/2023	12/6/2024	6/6/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.320	\$100,000,000
3135GAKN0	12/8/2023	11/14/2025	3/8/2024	Bermudan	Fixed	Quarterly	1.94 NC 0.25	5.475	\$10,000,000
3135GAKG5	12/4/2023	12/4/2024	6/4/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.350	\$10,000,000
3135GAKC4	11/30/2023	11/28/2028	2/28/2024	Bermudan	Fixed	Quarterly	5.00 NC 0.25	6.000	\$50,000,000
3135GAK91	11/28/2023	11/27/2028	11/27/2024	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.730	\$50,000,000
3135GAKD2	11/28/2023	11/27/2028	11/27/2024	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.640	\$50,000,000
3135GAKE0	11/28/2023	11/27/2028	11/27/2024	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.650	\$65,000,000
3135GAK83	11/27/2023	11/27/2024	2/27/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.500	\$35,000,000
3135GAKA8	11/27/2023	2/27/2026	2/27/2024	Bermudan	Fixed	Quarterly	2.25 NC 0.25	5.570	\$15,000,000
3135GAKB6	11/27/2023	11/24/2026	5/24/2024	Bermudan	Fixed	Quarterly	2.99 NC 0.49	5.625	\$15,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3135GAKF7	11/27/2023	2/27/2026	2/27/2024	Bermudan	Fixed	Quarterly	2.25 NC 0.25	5.570	\$15,000,000
3135GAJS1	10/30/2023	10/30/2026	1/30/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.25	6.020	\$30,000,000
3135GAJT9	10/30/2023	10/30/2025	4/30/2024	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.750	\$15,000,000
3135GAK67	10/30/2023	7/16/2025	1/16/2024	Bermudan	Fixed	Quarterly	1.71 NC 0.21	5.635	\$25,000,000
3135GAJV4	10/27/2023	10/28/2027	10/28/2024	Bermudan	Fixed	Quarterly	4.00 NC 1.00	5.900	\$50,000,000
3135GAJW2	10/27/2023	10/23/2028	10/23/2024	Bermudan	Fixed	Quarterly	4.99 NC 0.99	6.000	\$50,000,000
3135GAJY8	10/27/2023	10/25/2027	10/25/2024	Bermudan	Fixed	Quarterly	3.99 NC 1.00	5.900	\$50,000,000
3135GAJU6	10/26/2023	4/26/2027	4/26/2024	Bermudan	Fixed	Quarterly	3.50 NC 0.50	6.000	\$15,000,000
3135GAK26	10/26/2023	4/26/2027	4/26/2024	Bermudan	Fixed	Quarterly	3.50 NC 0.50	6.000	\$50,000,000
3135GAK75	10/26/2023	6/26/2025	1/26/2024	Bermudan	Fixed	Quarterly	1.67 NC 0.25	5.610	\$35,000,000
3135GAJX0	10/16/2023	10/16/2026	10/16/2024	European	Fixed	One Time	3.00 NC 1.00	5.600	\$15,000,000
3135GAJZ5	10/16/2023	10/16/2028	4/16/2024	European	Fixed	One Time	5.00 NC 0.50	5.700	\$20,000,000
3135GAK42	10/16/2023	7/16/2025	4/16/2024	Bermudan	Fixed	Quarterly	1.75 NC 0.50	5.640	\$25,000,000
3135GAK59	10/16/2023	6/13/2025	4/16/2024	Bermudan	Fixed	Quarterly	1.66 NC 0.50	5.620	\$10,000,000
3135GAK34	10/6/2023	10/4/2024	1/4/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.550	\$15,000,000
3135GAJR3	8/9/2023	8/9/2024	11/9/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.560	\$100,000,000
3135GAJL6	7/28/2023	10/30/2024	1/30/2024	Bermudan	Fixed	Quarterly	1.26 NC 0.51	5.500	\$15,000,000
3135GAJM4	7/28/2023	1/30/2026	1/30/2024	Bermudan	Fixed	Quarterly	2.51 NC 0.51	5.625	\$15,000,000
3135GAJF9	7/26/2023	7/26/2024	1/26/2024	European	Fixed	One Time	1.00 NC 0.50	5.550	\$15,000,000
3135GAJH5	7/26/2023	7/26/2024	1/26/2024	European	Fixed	One Time	1.00 NC 0.50	5.600	\$10,000,000
3135GAJ93	7/25/2023	7/25/2024	10/25/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.590	\$50,000,000
3135GAJD4	7/24/2023	10/24/2024	1/24/2024	Bermudan	Fixed	Quarterly	1.25 NC 0.50	5.625	\$15,000,000
3135GAJK8	7/24/2023	7/24/2025	1/24/2024	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.750	\$25,000,000
3135GAJN2	7/24/2023	7/24/2026	1/24/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.50	4.500	\$200,000,000
3135GAJP7	7/24/2023	7/24/2024	10/24/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.500	\$15,000,000
3135GAJQ5	7/20/2023	7/16/2024	1/16/2024	Bermudan	Fixed	Quarterly	0.99 NC 0.49	5.520	\$210,000,000
3135GAJ85	7/19/2023	7/19/2024	10/19/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.500	\$35,000,000
3135GAJA0	7/19/2023	7/19/2024	1/19/2024	European	Fixed	One Time	1.00 NC 0.50	5.400	\$60,000,000
3135GAJC6	7/19/2023	7/19/2024	1/19/2024	European	Fixed	One Time	1.00 NC 0.50	5.550	\$20,000,000

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3135GAJG7	7/17/2023	7/17/2024	1/17/2024	European	Fixed	One Time	1.00 NC 0.50	5.600	\$100,000,000
3135GAJJ1	7/13/2023	8/9/2024	10/13/2023	Bermudan	Fixed	Quarterly	1.08 NC 0.25	5.655	\$140,000,000
3135GAJ28	7/10/2023	1/10/2025	4/10/2024	European	Fixed	One Time	1.51 NC 0.75	5.350	\$35,000,000
3135GAJ69	7/10/2023	7/10/2026	1/10/2024	European	Fixed	One Time	3.00 NC 0.50	5.375	\$40,000,000
3135G07D9	7/5/2023	7/31/2024	1/5/2024	Bermudan	Fixed	Quarterly	1.07 NC 0.50	5.600	\$1,000,000,000
3135GAJ77	7/3/2023	7/3/2024	10/3/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.500	\$50,000,000
3135GAJE2	7/3/2023	9/10/2025	10/3/2023	Bermudan	Fixed	Quarterly	2.19 NC 0.25	5.720	\$30,000,000
3135GAHY0	6/30/2023	6/28/2024	9/28/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.500	\$15,000,000
3135GAJ36	6/30/2023	12/27/2024	12/27/2023	Bermudan	Fixed	Quarterly	1.49 NC 0.49	5.500	\$60,000,000
3135GAJ51	6/30/2023	6/27/2025	12/27/2023	Bermudan	Fixed	Quarterly	1.99 NC 0.49	5.550	\$15,000,000
3135G07C1	6/29/2023	7/26/2024	12/29/2023	Bermudan	Fixed	Quarterly	1.08 NC 0.50	5.505	\$1,058,000,000
3135GAHX2	6/28/2023	6/28/2024	12/28/2023	European	Fixed	One Time	1.00 NC 0.50	5.330	\$68,800,000
3135GAJ44	6/28/2023	6/27/2024	12/28/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.470	\$125,000,000
3135GAHZ7	6/26/2023	11/15/2024	12/26/2023	Bermudan	Fixed	Quarterly	1.39 NC 0.50	5.500	\$10,000,000
3135GAHW4	6/14/2023	12/13/2024	9/13/2023	Bermudan	Fixed	Quarterly	1.50 NC 0.25	5.550	\$20,000,000
3135GAHV6	6/8/2023	6/8/2026	12/8/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.500	\$15,000,000
3135GAHU8	6/6/2023	6/6/2024	9/6/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.450	\$15,000,000
3135GAHT1	5/24/2023	2/24/2025	11/24/2023	Bermudan	Fixed	Quarterly	1.76 NC 0.50	5.250	\$25,000,000
3135GAHM6	5/22/2023	5/22/2026	2/22/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.76	5.000	\$100,000,000
3135GAHR5	5/22/2023	5/22/2025	11/22/2023	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.250	\$100,000,000
3135GAHS3	5/18/2023	5/16/2025	8/16/2023	Bermudan	Fixed	Quarterly	2.00 NC 0.25	5.300	\$25,000,000
3135GAHF1	5/15/2023	5/15/2024	11/15/2023	European	Fixed	One Time	1.00 NC 0.50	5.200	\$15,000,000
3135GAHL8	5/15/2023	11/15/2024	11/15/2023	Bermudan	Fixed	Quarterly	1.51 NC 0.50	5.100	\$15,000,000
3135GAHN4	5/15/2023	6/7/2024	8/15/2023	Bermudan	Fixed	Quarterly	1.07 NC 0.25	5.250	\$30,000,000
3135GAHP9	5/15/2023	11/15/2024	11/15/2023	Bermudan	Fixed	Quarterly	1.51 NC 0.50	5.100	\$15,000,000
3135GAHQ7	5/15/2023	5/15/2025	11/15/2023	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.100	\$15,000,000
3135GAH53	5/9/2023	5/9/2024	8/9/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.300	\$25,000,000
3135GAHB0	5/9/2023	5/9/2028	11/9/2023	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.500	\$15,000,000
3135GAH61	5/8/2023	11/8/2024	11/8/2023	European	Fixed	One Time	1.51 NC 0.50	5.000	\$10,000,000

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3135GAHJ3	5/8/2023	5/30/2024	11/8/2023	Bermudan	Fixed	Quarterly	1.06 NC 0.50	5.200	\$15,000,000
3135GAHK0	5/8/2023	5/8/2024	11/8/2023	European	Fixed	One Time	1.00 NC 0.50	5.000	\$60,000,000
3135G07B3	5/3/2023	5/3/2024	11/3/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.220	\$330,000,000
3135GAHE4	5/3/2023	5/3/2024	11/3/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.200	\$50,000,000
3135GAHG9	5/3/2023	5/3/2027	11/3/2023	Bermudan	Fixed	Quarterly	4.00 NC 0.50	5.500	\$25,000,000
3135GAHH7	5/3/2023	5/30/2024	8/3/2023	Bermudan	Fixed	Quarterly	1.08 NC 0.25	5.320	\$120,000,000
3135GAH95	5/1/2023	5/22/2024	11/1/2023	European	Fixed	One Time	1.06 NC 0.50	5.125	\$25,000,000
3135GAHA2	5/1/2023	5/1/2024	11/1/2023	European	Fixed	One Time	1.00 NC 0.50	5.125	\$40,000,000
3135GAHC8	5/1/2023	5/28/2024	8/1/2023	Bermudan	Fixed	Quarterly	1.08 NC 0.25	5.230	\$50,000,000
3135GAHD6	5/1/2023	5/15/2024	8/1/2023	Bermudan	Fixed	Quarterly	1.04 NC 0.25	5.210	\$15,000,000
3135GAH38	4/28/2023	10/28/2024	7/28/2023	Bermudan	Fixed	Quarterly	1.50 NC 0.25	5.300	\$30,000,000
3135GAH20	4/27/2023	1/27/2025	10/27/2023	Bermudan	Fixed	Quarterly	1.75 NC 0.50	5.250	\$40,000,000
3135GAH46	4/27/2023	5/22/2024	10/27/2023	Bermudan	Fixed	Quarterly	1.07 NC 0.50	5.170	\$75,000,000
3135GAGR6	4/26/2023	4/26/2027	10/26/2023	Bermudan	Fixed	Quarterly	4.00 NC 0.50	5.150	\$50,000,000
3135GAGV7	4/26/2023	4/26/2024	10/26/2023	European	Fixed	One Time	1.00 NC 0.50	5.125	\$130,000,000
3135GAGX3	4/26/2023	4/26/2024	1/26/2024	European	Fixed	One Time	1.00 NC 0.75	5.000	\$15,000,000
3135GAGY1	4/26/2023	4/26/2024	10/26/2023	European	Fixed	One Time	1.00 NC 0.50	5.125	\$10,000,000
3135GAH79	4/26/2023	8/23/2024	5/23/2024	European	Fixed	One Time	1.33 NC 1.08	4.700	\$25,000,000
3135GAH87	4/26/2023	4/26/2024	7/26/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.200	\$110,000,000
3135GAGE5	4/21/2023	7/21/2027	7/21/2023	Bermudan	Fixed	Quarterly	4.25 NC 0.25	5.400	\$15,000,000
3135GAGW5	4/21/2023	5/20/2024	7/21/2023	Bermudan	Fixed	Quarterly	1.08 NC 0.25	5.260	\$80,000,000
3135GAGZ8	4/21/2023	10/21/2024	7/21/2023	Bermudan	Fixed	Quarterly	1.50 NC 0.25	5.320	\$20,000,000
3135GAGU9	4/20/2023	7/19/2024	7/20/2023	Bermudan	Fixed	Quarterly	1.25 NC 0.25	5.250	\$65,000,000
3135GAGJ4	4/19/2023	4/19/2024	7/19/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.050	\$15,000,000
3135GAGP0	4/19/2023	5/13/2024	10/19/2023	Bermudan	Fixed	Quarterly	1.07 NC 0.50	5.020	\$80,000,000
3135GAGQ8	4/19/2023	4/19/2024	7/19/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.050	\$15,000,000
3135GAGT2	4/19/2023	4/19/2024	7/19/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.200	\$245,000,000
3135GAGS4	4/18/2023	4/18/2024	10/18/2023	European	Fixed	One Time	1.00 NC 0.50	5.000	\$15,000,000
3135GAGL9	4/17/2023	10/17/2024	10/17/2023	European	Fixed	One Time	1.50 NC 0.50	5.000	\$95,000,000

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3135G07A5	4/14/2023	5/10/2024	7/14/2023	Bermudan	Fixed	Quarterly	1.07 NC 0.25	5.260	\$365,000,000
3135GAGN5	4/13/2023	4/12/2024	10/12/2023	European	Fixed	One Time	1.00 NC 0.50	5.000	\$185,000,000
3135GAG47	4/12/2023	7/12/2024	7/12/2023	European	Fixed	One Time	1.25 NC 0.25	5.050	\$15,000,000
3135GAGC9	4/12/2023	4/12/2027	10/12/2023	Bermudan	Fixed	Quarterly	4.00 NC 0.50	5.350	\$15,000,000
3135GAGK1	4/12/2023	4/12/2024	7/12/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.050	\$30,000,000
3135GAGM7	4/12/2023	5/10/2024	10/12/2023	Bermudan	Fixed	Quarterly	1.08 NC 0.50	5.100	\$15,000,000
3135GAGD7	4/11/2023	4/11/2024	7/11/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.100	\$15,000,000
3135GAFZ9	4/10/2023	4/10/2026	10/10/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.250	\$50,000,000
3135GAGF2	4/10/2023	4/10/2024	10/10/2023	European	Fixed	One Time	1.00 NC 0.50	5.000	\$20,000,000
3135GAGG0	4/10/2023	4/10/2024	7/10/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.030	\$40,000,000
3135GAGH8	4/10/2023	5/6/2024	7/10/2023	Bermudan	Fixed	Quarterly	1.07 NC 0.25	5.050	\$40,000,000
3135G06Z1	4/5/2023	4/5/2024	7/5/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.200	\$300,000,000
3135GAGB1	4/5/2023	1/5/2027	10/5/2023	Bermudan	Fixed	Quarterly	3.75 NC 0.50	5.350	\$25,000,000
3135GAFM8	4/3/2023	4/3/2024	7/3/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.200	\$44,000,000
3135GAFR7	4/3/2023	4/24/2024	7/3/2023	Bermudan	Fixed	Quarterly	1.06 NC 0.25	5.300	\$100,000,000
3135GAFY2	4/3/2023	10/3/2024	7/3/2023	Bermudan	Fixed	Quarterly	1.50 NC 0.25	5.320	\$100,000,000
3135GAGA3	4/3/2023	7/30/2024	7/3/2023	Bermudan	Fixed	Quarterly	1.33 NC 0.25	5.200	\$15,000,000
3135GAFQ9	3/31/2023	6/27/2024	6/27/2023	European	Fixed	One Time	1.24 NC 0.24	5.000	\$25,000,000
3135GAG70	3/31/2023	3/28/2024	6/28/2023	Bermudan	Fixed	Quarterly	0.99 NC 0.24	5.100	\$26,300,000
3135GAG88	3/31/2023	7/12/2024	7/12/2023	European	Fixed	One Time	1.28 NC 0.28	5.000	\$15,000,000
3135GAG96	3/31/2023	3/28/2024	6/28/2023	Bermudan	Fixed	Quarterly	0.99 NC 0.24	5.100	\$15,000,000
3135GAFJ5	3/30/2023	3/28/2025	6/28/2023	Bermudan	Fixed	Quarterly	2.00 NC 0.25	6.030	\$25,000,000
3135GAFF1	3/30/2023	3/28/2024	6/28/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.200	\$175,000,000
3135GAFT3	3/30/2023	9/30/2024	6/30/2023	Bermudan	Fixed	Quarterly	1.51 NC 0.25	5.300	\$90,000,000
3135GAFU0	3/30/2023	3/28/2024	6/28/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.150	\$30,000,000
3135GAFV8	3/30/2023	6/27/2025	9/27/2023	Bermudan	Fixed	Quarterly	2.25 NC 0.50	5.200	\$22,000,000
3135GAG21	3/30/2023	3/27/2026	9/27/2023	Bermudan	Fixed	Quarterly	2.99 NC 0.50	5.300	\$40,000,000
3135GAG39	3/30/2023	12/30/2024	6/30/2023	Bermudan	Fixed	Quarterly	1.75 NC 0.25	5.375	\$100,000,000
3135GAG54	3/30/2023	9/30/2024	6/30/2023	Bermudan	Fixed	Quarterly	1.51 NC 0.25	5.250	\$30,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3135GAG62	3/30/2023	4/26/2024	6/30/2023	Bermudan	Fixed	Quarterly	1.08 NC 0.25	5.220	\$30,000,000
3135GAFW6	3/29/2023	3/28/2024	9/28/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.060	\$250,000,000
3135GAFX4	3/29/2023	4/26/2024	9/29/2023	Bermudan	Fixed	Quarterly	1.08 NC 0.50	5.070	\$265,000,000
3135GAFH9	3/28/2023	3/28/2028	3/28/2024	Bermudan	Fixed	Quarterly	5.00 NC 1.00	6.000	\$11,000,000
3135GAFN6	3/28/2023	3/28/2024	6/28/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.420	\$350,000,000
3135GAFS5	3/28/2023	4/23/2024	6/28/2023	Bermudan	Fixed	Quarterly	1.07 NC 0.25	5.250	\$40,000,000
3135GAFK2	3/27/2023	3/27/2026	6/27/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.25	5.500	\$10,000,000
3135GAFL0	3/21/2023	3/21/2024	6/21/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.150	\$30,000,000
3135GAFE6	3/20/2023	3/20/2025	3/20/2024	European	Fixed	One Time	2.00 NC 1.00	5.500	\$15,000,000
3135GAFC0	3/15/2023	9/15/2026	9/15/2023	European	Fixed	One Time	3.50 NC 0.50	5.350	\$15,000,000
3135GAFG1	3/15/2023	3/15/2024	9/15/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.650	\$15,000,000
3135GAER8	3/8/2023	3/8/2028	9/8/2023	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.520	\$15,000,000
3135GAF97	3/8/2023	3/8/2024	9/8/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.250	\$130,000,000
3135GAFB2	3/1/2023	3/1/2024	9/1/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.330	\$100,000,000
3135GAES6	2/28/2023	2/28/2024	8/28/2023	European	Fixed	One Time	1.00 NC 0.50	5.070	\$15,000,000
3135GAEY3	2/28/2023	2/28/2024	8/28/2023	European	Fixed	One Time	1.00 NC 0.50	5.125	\$15,000,000
3135GAF63	2/28/2023	3/28/2024	8/28/2023	Bermudan	Fixed	Quarterly	1.08 NC 0.50	5.250	\$165,000,000
3135GAEQ0	2/27/2023	11/27/2024	11/27/2023	European	Fixed	One Time	1.75 NC 0.75	5.050	\$45,000,000
3135GAF71	2/27/2023	11/27/2024	2/27/2024	European	Fixed	One Time	1.75 NC 1.00	5.100	\$10,000,000
3135GAEW7	2/24/2023	2/24/2025	8/24/2023	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.250	\$20,000,000
3135GAF55	2/22/2023	8/22/2024	8/22/2023	Bermudan	Fixed	Quarterly	1.50 NC 0.50	5.250	\$15,000,000
3135GAET4	2/21/2023	2/21/2024	8/21/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.150	\$100,000,000
3135GAEV9	2/21/2023	2/21/2024	8/21/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.150	\$80,000,000
3135GAF89	2/21/2023	2/21/2025	2/21/2024	Bermudan	Fixed	Quarterly	2.00 NC 1.00	5.300	\$100,000,000
3135GAFA4	2/21/2023	2/21/2024	8/21/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.250	\$75,000,000
3135G06Y4	2/17/2023	2/17/2026	8/17/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.200	\$300,000,000
3135GAEZ0	2/17/2023	2/17/2026	8/17/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.300	\$10,000,000
3135GAF48	2/17/2023	2/17/2026	8/17/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.250	\$10,000,000
3135GAEM9	2/15/2023	2/15/2024	8/15/2023	European	Fixed	One Time	1.00 NC 0.50	4.875	\$60,000,000

CUSIP	Settlement Date	Maturity Date	1st Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
3135GAF22	2/14/2023	5/14/2024	8/14/2023	Bermudan	Fixed	Quarterly	1.25 NC 0.50	5.150	\$15,000,000
3135GAEU1	2/13/2023	2/9/2024	8/9/2023	Bermudan	Fixed	Quarterly	0.99 NC 0.48	5.125	\$550,000,000
3135GAE80	2/9/2023	2/9/2024	8/9/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.000	\$100,000,000
3135GAEP2	2/9/2023	2/9/2028	2/9/2024	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.125	\$25,000,000
3135GAEE7	2/7/2023	2/7/2025	8/7/2023	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.060	\$360,000,000
3135GAEN7	2/1/2023	2/1/2028	2/1/2024	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.075	\$15,000,000
3135GAE56	1/30/2023	4/30/2024	10/30/2023	European	Fixed	One Time	1.25 NC 0.75	5.030	\$15,000,000
3135GAEB3	1/30/2023	7/28/2025	7/28/2023	Bermudan	Fixed	Quarterly	2.49 NC 0.49	5.125	\$40,000,000
3135GAEG2	1/30/2023	1/26/2024	7/26/2023	European	Fixed	One Time	0.99 NC 0.48	4.900	\$30,000,000
3135GAEH0	1/30/2023	7/30/2024	1/30/2024	European	Fixed	One Time	1.50 NC 1.00	4.800	\$15,000,000
3135GAEJ6	1/30/2023	1/26/2024	7/26/2023	European	Fixed	One Time	0.99 NC 0.48	4.900	\$85,000,000
3135GAEK3	1/30/2023	4/28/2025	7/28/2023	Bermudan	Fixed	Quarterly	2.24 NC 0.49	5.000	\$20,000,000
3135GAEL1	1/30/2023	4/28/2025	7/28/2023	Bermudan	Fixed	Quarterly	2.24 NC 0.49	5.000	\$50,000,000
3135GAEC1	1/27/2023	1/27/2026	7/27/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.150	\$50,000,000
3135GADU2	1/26/2023	1/26/2024	7/26/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.000	\$15,000,000
3135GADZ1	1/26/2023	1/26/2024	7/26/2023	European	Fixed	One Time	1.00 NC 0.50	5.000	\$25,000,000
3135GAE23	1/26/2023	1/26/2024	7/26/2023	European	Fixed	One Time	1.00 NC 0.50	5.100	\$50,000,000
3135GAE49	1/26/2023	1/26/2024	7/26/2023	European	Fixed	One Time	1.00 NC 0.50	5.030	\$15,000,000
3135GAE64	1/26/2023	7/26/2024	7/26/2023	European	Fixed	One Time	1.50 NC 0.50	5.060	\$15,000,000
3135GAE72	1/26/2023	4/26/2024	7/26/2023	Bermudan	Fixed	Quarterly	1.25 NC 0.50	5.000	\$15,000,000
3135GADV0	1/25/2023	1/25/2024	7/25/2023	European	Fixed	One Time	1.00 NC 0.50	5.050	\$200,000,000
3135GAE31	1/25/2023	1/25/2024	7/25/2023	European	Fixed	One Time	1.00 NC 0.50	5.100	\$100,000,000
3135GAE98	1/25/2023	7/25/2024	4/25/2023	Bermudan	Fixed	Quarterly	1.50 NC 0.25	5.040	\$10,000,000
3135G06X6	1/24/2023	2/16/2024	7/24/2023	Bermudan	Fixed	Quarterly	1.06 NC 0.50	4.990	\$500,000,000
3135GADY4	1/20/2023	1/3/2024	7/3/2023	European	Fixed	One Time	0.95 NC 0.45	5.000	\$50,000,000
3135GAEA5	1/19/2023	1/19/2024	7/19/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.000	\$50,000,000

