



## YTD Callable Debt Issued Detail Report as of 12/31/2024

\* This report includes all of Fannie Mae fixed and floating-rate callable debt securities.

### YTD Callable Debt

CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3136GA4V8	12/31/2024	12/31/2031	12/31/2025	Bermudan	Fixed	Quarterly	7.00 NC 1.00	5.230	50,000,000
3136GA4X4	12/31/2024	12/31/2031	12/31/2025	Bermudan	Fixed	Quarterly	7.00 NC 1.00	5.235	50,000,000
3136GA3H0	12/30/2024	12/20/2029	03/20/2025	Bermudan	Fixed	Monthly	4.97 NC 0.22	5.000	15,000,000
3136GA3M9	12/30/2024	12/20/2029	03/20/2025	Bermudan	Fixed	Monthly	4.97 NC 0.22	5.050	15,000,000
3136GA3P2	12/30/2024	12/30/2031	06/30/2025	Bermudan	Fixed	Quarterly	7.00 NC 0.50	5.200	50,000,000
3136GA4G1	12/30/2024	06/13/2028	06/13/2025	Bermudan	Fixed	Quarterly	3.45 NC 0.45	4.950	15,000,000
3136GA4H9	12/30/2024	07/02/2029	07/02/2026	Bermudan	Fixed	Annually	4.50 NC 1.50	4.700	90,000,000
3136GA4L0	12/30/2024	12/30/2027	12/30/2025	European	Fixed	One Time	3.00 NC 1.00	4.550	15,000,000
3136GA4P1	12/30/2024	12/30/2031	06/30/2025	Bermudan	Fixed	Quarterly	7.00 NC 0.50	5.350	50,000,000
3136GA4R7	12/30/2024	12/30/2031	06/30/2025	Bermudan	Fixed	Quarterly	7.00 NC 0.50	5.350	50,000,000
3136GA4U0	12/30/2024	12/30/2031	12/30/2025	Bermudan	Fixed	Quarterly	7.00 NC 1.00	5.230	50,000,000
3136GA4Y2	12/30/2024	12/30/2031	09/30/2025	Bermudan	Fixed	Quarterly	7.00 NC 0.75	5.270	50,000,000
3136GA2L2	12/27/2024	12/12/2029	06/12/2025	Bermudan	Fixed	Quarterly	4.96 NC 0.46	5.000	15,000,000
3136GA3N7	12/27/2024	12/27/2029	06/27/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.045	122,000,000
3136GA3T4	12/27/2024	06/18/2029	06/18/2026	European	Fixed	One Time	4.47 NC 1.47	4.550	50,000,000
3136GA4F3	12/27/2024	12/17/2027	03/17/2025	Bermudan	Fixed	Monthly	2.97 NC 0.22	4.930	80,000,000
3136GA4J5	12/27/2024	12/20/2027	03/20/2025	Bermudan	Fixed	Monthly	2.98 NC 0.23	4.600	55,000,000
3136GA4M8	12/27/2024	12/20/2027	03/20/2025	Bermudan	Fixed	Monthly	2.98 NC 0.23	4.700	55,000,000
3136GA4N6	12/27/2024	12/20/2027	03/20/2025	Bermudan	Fixed	Monthly	2.98 NC 0.23	4.700	50,000,000
3136GA4Q9	12/27/2024	12/26/2031	12/26/2025	Bermudan	Fixed	Quarterly	7.00 NC 1.00	5.200	50,000,000
3136GA4S5	12/27/2024	12/20/2027	03/20/2025	Bermudan	Fixed	Monthly	2.98 NC 0.23	4.700	50,000,000
3136GA4T3	12/27/2024	12/26/2031	09/26/2025	Bermudan	Fixed	Quarterly	7.00 NC 0.75	5.270	50,000,000



CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3136GA4C0	12/24/2024	12/24/2029	03/24/2025	Bermudan	Fixed	Annually	5.00 NC 0.25	4.500	25,000,000
3136GA4D8	12/24/2024	12/24/2029	03/24/2025	Bermudan	Fixed	Annually	5.00 NC 0.25	4.500	25,000,000
3136GA4K2	12/24/2024	09/22/2028	09/22/2026	European	Fixed	One Time	3.75 NC 1.74	4.550	50,000,000
3136GA4E6	12/23/2024	07/16/2029	07/16/2027	European	Fixed	One Time	4.56 NC 2.56	4.510	20,000,000
3136GA3D9	12/20/2024	12/10/2029	03/10/2025	Bermudan	Fixed	Quarterly	4.97 NC 0.22	5.060	122,000,000
3136GA3U1	12/20/2024	12/20/2027	02/20/2025	Bermudan	Fixed	Monthly	3.00 NC 0.17	4.600	45,000,000
3136GA3W7	12/20/2024	12/13/2029	06/13/2025	Bermudan	Fixed	Quarterly	4.98 NC 0.48	5.000	70,000,000
3136GA4A4	12/20/2024	07/20/2028	07/20/2026	Bermudan	Fixed	Annually	3.58 NC 1.58	4.490	25,000,000
3136GA4B2	12/20/2024	12/20/2029	06/20/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.010	32,000,000
3136GA3K3	12/19/2024	12/19/2029	09/19/2025	Bermudan	Fixed	Monthly	5.00 NC 0.75	4.860	10,000,000
3136GA3Z0	12/19/2024	05/19/2028	05/19/2026	Bermudan	Fixed	Annually	3.41 NC 1.41	4.500	25,000,000
3136GA2M0	12/18/2024	12/18/2029	06/18/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.000	15,000,000
3136GA2X6	12/18/2024	12/17/2027	12/17/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	4.500	150,000,000
3136GA3L1	12/18/2024	12/17/2029	06/17/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	4.940	10,000,000
3136GA3Q0	12/18/2024	06/18/2029	06/18/2026	European	Fixed	One Time	4.50 NC 1.50	4.550	15,000,000
3136GA3R8	12/18/2024	12/18/2029	12/18/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	4.750	40,000,000
3136GA3S6	12/18/2024	06/18/2029	06/18/2026	Bermudan	Fixed	Quarterly	4.50 NC 1.50	4.655	15,000,000
3136GA3V9	12/18/2024	06/16/2028	06/16/2026	Bermudan	Fixed	Annually	3.49 NC 1.49	4.550	50,000,000
3136GA3X5	12/18/2024	12/17/2027	03/17/2025	Bermudan	Fixed	Monthly	3.00 NC 0.24	4.800	18,000,000
3136GA3Y3	12/18/2024	09/18/2028	09/18/2026	European	Fixed	One Time	3.75 NC 1.75	4.480	50,000,000
3136GA3E7	12/17/2024	12/17/2029	06/17/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	4.625	25,000,000
3136GA3G2	12/16/2024	05/16/2028	06/16/2025	Bermudan	Fixed	Quarterly	3.41 NC 0.50	4.700	10,000,000
3136GA2Z1	12/13/2024	12/13/2027	06/13/2025	Bermudan	Fixed	Monthly	3.00 NC 0.50	4.250	60,000,000
3136GA3B3	12/13/2024	12/13/2027	06/13/2025	Bermudan	Fixed	Monthly	3.00 NC 0.50	4.250	45,000,000
3136GA3C1	12/13/2024	06/13/2028	06/13/2025	Bermudan	Fixed	Annually	3.50 NC 0.50	4.700	50,000,000
3136GA3F4	12/13/2024	12/10/2027	12/10/2025	Bermudan	Fixed	Monthly	2.99 NC 0.99	4.500	15,000,000



CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3136GA3J6	12/13/2024	12/12/2028	12/12/2025	European	Fixed	One Time	4.00 NC 1.00	4.450	15,000,000
3136GA2G3	12/12/2024	12/12/2031	06/12/2025	Bermudan	Fixed	Quarterly	7.00 NC 0.50	5.200	50,000,000
3136GA2Y4	12/12/2024	12/11/2029	12/11/2026	European	Fixed	One Time	5.00 NC 2.00	4.400	40,000,000
3136GA3A5	12/12/2024	06/05/2028	06/05/2025	Bermudan	Fixed	Monthly	3.48 NC 0.48	4.750	15,000,000
3136GA2F5	12/11/2024	12/11/2031	06/11/2025	Bermudan	Fixed	Quarterly	7.00 NC 0.50	5.200	50,000,000
3136GA2N8	12/11/2024	12/11/2029	12/11/2025	European	Fixed	One Time	5.00 NC 1.00	4.625	50,000,000
3136GA2W8	12/11/2024	12/08/2027	12/08/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.99	4.510	50,000,000
3136GA2C2	12/10/2024	12/10/2029	03/10/2025	Bermudan	Fixed	Annually	5.00 NC 0.25	4.625	25,000,000
3136GA2Q1	12/10/2024	12/10/2031	06/10/2025	Bermudan	Fixed	Quarterly	7.00 NC 0.50	5.200	50,000,000
3136GA2S7	12/10/2024	12/10/2029	12/10/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	4.780	15,000,000
3136GA2T5	12/10/2024	12/10/2029	12/10/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	4.800	50,000,000
3136GA2V0	12/10/2024	12/10/2031	06/10/2025	Bermudan	Fixed	Quarterly	7.00 NC 0.50	5.150	50,000,000
3136GA2R9	12/09/2024	12/07/2029	07/07/2025	Bermudan	Fixed	Monthly	4.99 NC 0.57	5.000	25,000,000
3136GA2P3	12/06/2024	12/06/2027	06/06/2025	Bermudan	Fixed	Monthly	3.00 NC 0.50	4.750	25,000,000
3136GA2U2	12/06/2024	06/06/2029	06/06/2025	Bermudan	Fixed	Annually	4.50 NC 0.50	4.740	25,000,000
3136GA2J7	12/05/2024	09/05/2028	09/05/2025	Bermudan	Fixed	Quarterly	3.75 NC 0.75	4.750	45,000,000
3136GA2K4	12/05/2024	12/30/2027	06/05/2025	Bermudan	Fixed	Quarterly	3.07 NC 0.50	4.800	15,000,000
3136GAAB5	12/05/2024	12/05/2029	06/05/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.125	15,000,000
3135GAZS3	12/04/2024	06/04/2029	06/04/2026	European	Fixed	One Time	4.50 NC 1.50	4.600	15,000,000
3135GAZV6	12/04/2024	12/04/2031	09/04/2025	Bermudan	Fixed	Quarterly	7.00 NC 0.75	5.230	50,000,000
3135GAZZ7	12/04/2024	12/04/2031	09/04/2025	Bermudan	Fixed	Quarterly	7.00 NC 0.75	5.240	50,000,000
3136GA2A6	12/04/2024	06/04/2029	06/04/2025	Bermudan	Fixed	SemiAnnually	4.50 NC 0.50	5.050	25,000,000
3136GA2D0	12/04/2024	12/04/2029	06/04/2025	Bermudan	Fixed	SemiAnnually	5.00 NC 0.50	5.070	10,000,000
3136GA2H1	12/04/2024	05/03/2029	06/04/2025	European	Fixed	One Time	4.41 NC 0.50	4.600	25,000,000
3135GAZN4	12/03/2024	12/03/2029	09/03/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.75	5.010	15,000,000
3135GAZT1	12/02/2024	03/02/2029	03/02/2026	European	Fixed	One Time	4.25 NC 1.25	4.625	15,000,000



CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GAZW4	12/02/2024	12/02/2027	12/02/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	4.710	30,000,000
3136GA2B4	12/02/2024	12/02/2026	01/02/2025	Bermudan	Fixed	Monthly	2.00 NC 0.08	4.683	22,000,000
3136GA2E8	12/02/2024	09/01/2028	09/01/2026	European	Fixed	One Time	3.75 NC 1.75	4.470	50,000,000
3135GAYV7	11/26/2024	11/26/2029	02/26/2025	Bermudan	Fixed	Monthly	5.00 NC 0.25	5.250	15,000,000
3135GAZB0	11/26/2024	05/14/2029	05/14/2025	Bermudan	Fixed	Quarterly	4.46 NC 0.46	5.065	50,000,000
3135GAZC8	11/26/2024	06/26/2029	06/26/2026	European	Fixed	One Time	4.58 NC 1.58	4.610	25,000,000
3135GAZG9	11/26/2024	11/26/2027	02/26/2025	Bermudan	Fixed	Monthly	3.00 NC 0.25	4.750	50,000,000
3135GAZJ3	11/26/2024	11/26/2029	08/26/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.75	5.000	150,000,000
3135GAZK0	11/26/2024	11/26/2029	11/26/2025	Bermudan	Fixed	Annually	5.00 NC 1.00	4.500	25,000,000
3135GAZU8	11/26/2024	11/24/2028	05/26/2026	Bermudan	Fixed	Monthly	3.99 NC 1.49	4.640	25,000,000
3135GAZX2	11/26/2024	11/26/2029	11/26/2025	Bermudan	Fixed	Annually	5.00 NC 1.00	4.250	15,000,000
3136GAAA7	11/26/2024	11/19/2027	02/19/2025	Bermudan	Fixed	Monthly	2.98 NC 0.23	4.850	50,000,000
3135GAYU9	11/25/2024	11/25/2030	08/25/2025	Bermudan	Fixed	Quarterly	6.00 NC 0.75	5.125	50,000,000
3135GAYY1	11/25/2024	11/25/2031	08/25/2025	Bermudan	Fixed	Quarterly	7.00 NC 0.75	5.220	50,000,000
3135GAZ53	11/25/2024	11/25/2031	08/25/2025	Bermudan	Fixed	Quarterly	7.00 NC 0.75	5.220	50,000,000
3135GAZ95	11/25/2024	11/25/2031	11/25/2025	Bermudan	Fixed	Quarterly	7.00 NC 1.00	5.140	50,000,000
3135GAZQ7	11/25/2024	11/22/2027	05/22/2025	Bermudan	Fixed	Monthly	2.99 NC 0.49	4.875	15,000,000
3135GAZR5	11/25/2024	11/21/2029	02/21/2025	Bermudan	Fixed	Monthly	4.99 NC 0.24	5.220	15,000,000
3135GAZY0	11/25/2024	11/19/2027	02/19/2025	Bermudan	Fixed	Monthly	2.98 NC 0.24	4.850	50,000,000
3135GAZ20	11/22/2024	05/22/2029	05/22/2025	Bermudan	Fixed	Quarterly	4.50 NC 0.50	5.070	50,000,000
3135GAZH7	11/22/2024	11/21/2029	05/21/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.49	5.125	25,000,000
3135GAZL8	11/22/2024	11/19/2027	02/19/2025	Bermudan	Fixed	Monthly	2.99 NC 0.24	4.800	50,000,000
3135GAZM6	11/22/2024	11/19/2027	02/19/2025	Bermudan	Fixed	Monthly	2.99 NC 0.24	4.800	55,000,000
3135GAZP9	11/22/2024	11/21/2028	11/21/2025	Bermudan	Fixed	Quarterly	4.00 NC 1.00	4.840	15,000,000
3135GAYW5	11/21/2024	11/21/2029	05/21/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.200	115,000,000
3135GAYS4	11/20/2024	11/20/2031	05/20/2025	Bermudan	Fixed	Quarterly	7.00 NC 0.50	5.200	50,000,000



CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GAZ38	11/20/2024	11/20/2028	02/20/2025	Bermudan	Fixed	Quarterly	4.00 NC 0.25	5.050	10,000,000
3135GAZA2	11/20/2024	11/20/2028	11/20/2026	European	Fixed	One Time	4.00 NC 2.00	4.550	20,000,000
3135GAZD6	11/20/2024	11/20/2028	11/20/2026	European	Fixed	One Time	4.00 NC 2.00	4.500	15,000,000
3135GAZE4	11/20/2024	11/19/2027	02/19/2025	Bermudan	Fixed	Monthly	3.00 NC 0.25	4.800	50,000,000
3135GAZF1	11/20/2024	05/19/2028	11/20/2026	European	Fixed	One Time	3.49 NC 2.00	4.450	20,000,000
3135GAYZ8	11/19/2024	11/19/2027	02/19/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.25	4.800	50,000,000
3135GAZ46	11/19/2024	11/19/2029	05/19/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.050	10,000,000
3135GAZ87	11/19/2024	11/19/2027	02/19/2025	Bermudan	Fixed	Monthly	3.00 NC 0.25	4.750	50,000,000
3135GAZ61	11/18/2024	11/18/2027	11/18/2025	European	Fixed	One Time	3.00 NC 1.00	4.550	50,000,000
3135GAZ79	11/18/2024	11/15/2029	08/15/2025	Bermudan	Fixed	Quarterly	4.99 NC 0.74	5.000	15,000,000
3135GAY70	11/14/2024	11/14/2031	11/14/2025	Bermudan	Fixed	Quarterly	7.00 NC 1.00	5.050	50,000,000
3135GAYM7	11/14/2024	11/14/2029	05/14/2027	European	Fixed	One Time	5.00 NC 2.49	4.420	10,000,000
3135GAYT2	11/14/2024	11/02/2028	05/02/2025	Bermudan	Fixed	Quarterly	3.97 NC 0.46	5.000	35,000,000
3135GAYX3	11/14/2024	11/10/2027	11/10/2025	European	Fixed	One Time	2.99 NC 0.99	4.625	15,000,000
3135GAY47	11/13/2024	11/13/2031	11/13/2025	Bermudan	Fixed	Quarterly	7.00 NC 1.00	5.000	50,000,000
3135GAYJ4	11/13/2024	11/13/2029	12/13/2024	Bermudan	Fixed	Monthly	5.00 NC 0.08	5.000	100,000,000
3135GAYR6	11/13/2024	11/12/2027	05/12/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.49	4.750	15,000,000
3135GAXH9	11/12/2024	11/12/2031	11/12/2025	Bermudan	Fixed	Quarterly	7.00 NC 1.00	4.920	50,000,000
3135GAXQ9	11/12/2024	11/12/2031	11/12/2025	Bermudan	Fixed	Quarterly	7.00 NC 1.00	5.000	50,000,000
3135GAYN5	11/12/2024	11/12/2027	02/12/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.25	4.750	50,000,000
3135GAYQ8	11/12/2024	11/12/2027	02/12/2025	Bermudan	Fixed	Monthly	3.00 NC 0.25	4.500	50,000,000
3135GAYL9	11/08/2024	11/02/2027	05/02/2025	Bermudan	Fixed	Quarterly	2.98 NC 0.48	4.875	20,000,000
3135GAYP0	11/08/2024	11/03/2027	02/03/2025	Bermudan	Fixed	Quarterly	2.98 NC 0.24	4.500	10,000,000
3135GAXD8	11/07/2024	11/07/2031	11/07/2025	Bermudan	Fixed	Quarterly	7.00 NC 1.00	4.860	50,000,000
3135GAY62	11/07/2024	10/26/2029	10/26/2026	European	Fixed	One Time	4.97 NC 1.97	4.440	30,000,000
3135GAYE5	11/07/2024	08/07/2029	05/07/2025	Bermudan	Fixed	Monthly	4.75 NC 0.50	5.010	15,000,000



CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GAYG0	11/07/2024	08/07/2028	08/07/2025	Bermudan	Fixed	Annually	3.75 NC 0.75	4.700	15,000,000
3135GAYK1	11/07/2024	11/05/2027	05/05/2025	Bermudan	Fixed	Monthly	2.99 NC 0.49	4.875	130,000,000
3135GAX97	11/06/2024	11/06/2031	11/06/2025	Bermudan	Fixed	Quarterly	7.00 NC 1.00	4.820	50,000,000
3135GAY96	11/06/2024	11/06/2028	08/06/2025	European	Fixed	One Time	4.00 NC 0.75	4.570	25,000,000
3135GAYA3	11/06/2024	11/06/2028	05/06/2025	Bermudan	Fixed	Quarterly	4.00 NC 0.50	4.875	15,000,000
3135GAYD7	11/06/2024	11/06/2029	05/06/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.000	25,000,000
3135GAYF2	11/06/2024	11/06/2029	05/06/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.050	40,000,000
3135GAYH8	11/06/2024	11/05/2027	02/05/2025	Bermudan	Fixed	Monthly	3.00 NC 0.25	5.000	30,000,000
3135GAX71	11/05/2024	11/05/2031	05/05/2025	Bermudan	Fixed	Quarterly	7.00 NC 0.50	5.025	50,000,000
3135GAX63	11/04/2024	11/04/2031	11/04/2025	Bermudan	Fixed	Quarterly	7.00 NC 1.00	4.810	50,000,000
3135GAXR7	11/04/2024	08/03/2029	08/03/2026	Bermudan	Fixed	Annually	4.74 NC 1.74	4.400	15,000,000
3135GAYB1	11/04/2024	11/04/2027	02/04/2025	Bermudan	Fixed	Monthly	3.00 NC 0.25	5.010	15,000,000
3135GAYC9	11/04/2024	08/04/2028	11/04/2025	Bermudan	Fixed	Quarterly	3.75 NC 1.00	4.635	50,000,000
3135GAY39	10/31/2024	10/30/2029	04/30/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.000	50,000,000
3135GAY88	10/31/2024	10/29/2027	04/29/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.49	4.375	60,000,000
3135GAXN6	10/30/2024	10/30/2029	04/30/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.020	25,000,000
3135GAY21	10/30/2024	04/30/2029	01/30/2025	Bermudan	Fixed	Quarterly	4.50 NC 0.25	5.000	15,000,000
3135GAY39	10/30/2024	10/30/2029	04/30/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.000	200,000,000
3135GAY54	10/30/2024	10/28/2027	10/28/2026	Bermudan	Fixed	Quarterly	2.99 NC 1.99	4.130	25,000,000
3135GAXT3	10/29/2024	10/29/2029	10/29/2025	European	Fixed	One Time	5.00 NC 1.00	4.350	25,000,000
3135GAXB2	10/28/2024	10/28/2027	10/28/2025	Bermudan	Fixed	Annually	3.00 NC 1.00	4.400	30,000,000
3135GAXG1	10/28/2024	10/28/2026	10/28/2025	Bermudan	Fixed	Quarterly	2.00 NC 1.00	3.875	30,000,000
3135GAXJ5	10/28/2024	10/28/2027	10/28/2025	Bermudan	Fixed	Annually	3.00 NC 1.00	4.000	15,000,000
3135GAXS5	10/28/2024	10/27/2027	01/27/2025	Bermudan	Fixed	Monthly	3.00 NC 0.25	5.000	15,000,000
3135GAXU0	10/28/2024	10/24/2029	04/24/2025	Bermudan	Fixed	SemiAnnually	4.99 NC 0.49	5.020	50,000,000
3135GAXV8	10/28/2024	10/24/2029	01/24/2025	Bermudan	Fixed	Monthly	4.99 NC 0.24	5.200	50,000,000



CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GAXW6	10/28/2024	04/24/2029	04/24/2025	Bermudan	Fixed	Monthly	4.49 NC 0.49	5.010	25,000,000
3135GAXX4	10/28/2024	10/28/2027	04/28/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.50	4.800	10,000,000
3135GAXY2	10/28/2024	10/25/2034	04/25/2025	Bermudan	Fixed	Quarterly	9.99 NC 0.49	5.400	25,000,000
3135GAXZ9	10/28/2024	10/28/2031	10/28/2025	Bermudan	Fixed	Quarterly	7.00 NC 1.00	5.000	25,000,000
3135GAWZ0	10/25/2024	10/25/2027	07/25/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.75	4.500	15,000,000
3135GAXL0	10/25/2024	10/22/2027	01/22/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.24	4.920	50,000,000
3135GAXP1	10/25/2024	10/15/2027	01/15/2025	Bermudan	Fixed	Monthly	2.97 NC 0.22	5.060	50,000,000
3135GAXC0	10/24/2024	10/22/2027	04/22/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.49	4.100	100,000,000
3135GAXF3	10/24/2024	10/24/2029	01/24/2025	Bermudan	Fixed	Monthly	5.00 NC 0.25	5.150	30,000,000
3135GAXK2	10/24/2024	10/24/2028	10/24/2025	Bermudan	Fixed	Annually	4.00 NC 1.00	4.000	15,000,000
3135GAXM8	10/24/2024	10/22/2027	04/22/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.49	4.375	50,000,000
3135GAX48	10/23/2024	10/23/2028	10/23/2025	European	Fixed	One Time	4.00 NC 1.00	3.625	20,000,000
3135GAXE6	10/23/2024	10/23/2029	04/23/2025	Bermudan	Fixed	Monthly	5.00 NC 0.50	5.000	45,000,000
3135GAX55	10/22/2024	10/22/2029	10/22/2026	European	Fixed	One Time	5.00 NC 2.00	4.250	225,000,000
3135GAX89	10/22/2024	07/21/2028	10/21/2026	European	Fixed	One Time	3.75 NC 2.00	4.100	25,000,000
3135GAXA4	10/22/2024	10/22/2027	04/22/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.50	3.750	15,000,000
3135GAWY3	10/21/2024	11/21/2025	01/21/2025	Bermudan	Fixed	Quarterly	1.08 NC 0.25	4.550	15,000,000
3135GAWU1	10/18/2024	07/18/2028	07/18/2025	Bermudan	Fixed	Annually	3.75 NC 0.75	4.500	15,000,000
3135GAWV9	10/18/2024	10/17/2025	01/17/2025	Bermudan	Fixed	Quarterly	1.00 NC 0.25	4.550	50,000,000
3135GAWW7	10/18/2024	04/17/2026	01/17/2025	Bermudan	Fixed	Quarterly	1.49 NC 0.25	4.625	25,000,000
3135GAWX5	10/18/2024	07/18/2029	07/18/2025	Bermudan	Fixed	Annually	4.75 NC 0.75	4.650	25,000,000
3135GAX22	10/18/2024	10/17/2025	01/17/2025	Bermudan	Fixed	Quarterly	1.00 NC 0.25	4.631	15,000,000
3135GAX30	10/18/2024	10/16/2028	04/16/2025	Bermudan	Fixed	Quarterly	3.99 NC 0.49	4.750	15,000,000
3135GAWG2	10/17/2024	10/10/2029	01/10/2025	Bermudan	Fixed	Monthly	4.98 NC 0.23	5.100	15,000,000
3135GAWQ0	10/17/2024	10/17/2034	10/17/2025	Bermudan	Fixed	Quarterly	10.00 NC 1.00	5.000	25,000,000
3135GAWS6	10/17/2024	10/15/2027	07/15/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.74	4.500	20,000,000



CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GAWT4	10/17/2024	10/15/2027	10/15/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.99	4.375	25,000,000
3135GAWH0	10/16/2024	10/16/2028	01/16/2025	Bermudan	Fixed	Quarterly	4.00 NC 0.25	5.000	25,000,000
3135GAWP2	10/16/2024	10/16/2031	04/16/2025	Bermudan	Fixed	Monthly	7.00 NC 0.50	5.000	30,000,000
3135GAWR8	10/16/2024	10/08/2027	01/08/2025	Bermudan	Fixed	Quarterly	2.98 NC 0.23	4.950	50,000,000
3135GAW98	10/15/2024	10/01/2029	04/01/2025	Bermudan	Fixed	Monthly	4.96 NC 0.46	5.000	100,000,000
3135GAWD9	10/15/2024	10/15/2029	04/15/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	4.925	10,000,000
3135GAWE7	10/15/2024	10/15/2027	01/15/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.25	4.855	15,000,000
3135GAWJ6	10/15/2024	10/15/2029	10/15/2025	European	Fixed	One Time	5.00 NC 1.00	4.500	15,000,000
3135GAWK3	10/15/2024	10/15/2025	01/15/2025	Bermudan	Fixed	Monthly	1.00 NC 0.25	4.600	30,000,000
3135GAWL1	10/15/2024	10/15/2029	01/15/2025	Bermudan	Fixed	Monthly	5.00 NC 0.25	5.050	30,000,000
3135GAWM9	10/15/2024	10/15/2026	07/15/2025	Bermudan	Fixed	Quarterly	2.00 NC 0.75	4.350	15,000,000
3135GAWN7	10/15/2024	10/15/2027	07/15/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.75	4.500	15,000,000
3135GAWC1	10/11/2024	10/01/2027	04/01/2025	Bermudan	Fixed	Monthly	2.97 NC 0.47	4.800	115,000,000
3135GAWF4	10/11/2024	10/11/2034	04/11/2025	Bermudan	Fixed	Quarterly	10.00 NC 0.50	5.260	25,000,000
3135GAVR9	10/10/2024	10/10/2029	04/10/2026	Bermudan	Fixed	Quarterly	5.00 NC 1.50	4.030	118,000,000
3135GAWA5	10/10/2024	12/10/2026	01/10/2025	Bermudan	Fixed	Quarterly	2.17 NC 0.25	3.550	30,000,000
3135GAWB3	10/10/2024	10/10/2028	10/10/2025	European	Fixed	One Time	4.00 NC 1.00	3.750	10,000,000
3135GAVN8	10/09/2024	07/09/2029	07/09/2025	Bermudan	Fixed	Annually	4.75 NC 0.75	4.330	30,000,000
3135GAW31	10/09/2024	10/09/2029	04/09/2025	Bermudan	Fixed	Annually	5.00 NC 0.50	4.000	25,000,000
3135GAVT5	10/08/2024	10/08/2027	10/08/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	3.960	150,000,000
3135GAW56	10/08/2024	10/08/2027	01/08/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.25	4.750	10,000,000
3135GAW64	10/08/2024	10/08/2027	10/08/2025	European	Fixed	One Time	3.00 NC 1.00	4.150	15,000,000
3135GAW72	10/08/2024	10/08/2031	10/08/2025	Bermudan	Fixed	Quarterly	7.00 NC 1.00	4.640	50,000,000
3135GAW80	10/08/2024	10/01/2027	11/01/2024	Bermudan	Fixed	Monthly	2.98 NC 0.07	5.000	105,000,000
3135GAVU2	10/07/2024	10/07/2027	04/07/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.50	4.000	85,000,000
3135GAVW8	10/07/2024	04/07/2026	04/07/2025	Bermudan	Fixed	Quarterly	1.50 NC 0.50	4.230	20,000,000





CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GAVX6	10/07/2024	10/07/2027	01/07/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.25	4.660	150,000,000
3135GAVY4	10/07/2024	04/07/2027	10/07/2025	Bermudan	Fixed	Quarterly	2.50 NC 1.00	3.500	25,000,000
3135GAVZ1	10/07/2024	10/07/2026	10/07/2025	Bermudan	Fixed	Quarterly	2.00 NC 1.00	3.375	25,000,000
3135GAW23	10/07/2024	10/01/2027	04/01/2025	Bermudan	Fixed	Quarterly	2.98 NC 0.48	3.875	25,000,000
3135GAW49	10/07/2024	10/07/2027	04/07/2025	Bermudan	Fixed	Monthly	3.00 NC 0.50	4.500	15,000,000
3135GAVV0	10/04/2024	10/04/2028	04/04/2025	Bermudan	Fixed	Quarterly	4.00 NC 0.50	4.000	15,000,000
3135GAVQ1	10/03/2024	10/03/2029	04/03/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	4.020	15,000,000
3135GAVH1	10/02/2024	10/02/2028	10/02/2025	European	Fixed	One Time	4.00 NC 1.00	4.000	20,000,000
3135GAVS7	10/02/2024	10/02/2028	04/02/2026	Bermudan	Fixed	Quarterly	4.00 NC 1.50	3.910	160,000,000
3135GAVK4	10/01/2024	10/01/2029	10/01/2025	Bermudan	Fixed	Annually	5.00 NC 1.00	4.270	25,000,000
3135GAVJ7	09/30/2024	09/30/2026	09/30/2025	Bermudan	Fixed	Quarterly	2.00 NC 1.00	3.375	30,000,000
3135GAVL2	09/30/2024	09/26/2029	09/26/2025	Bermudan	Fixed	Annually	4.99 NC 0.99	3.625	15,000,000
3135GAVM0	09/30/2024	12/27/2028	12/27/2024	Bermudan	Fixed	Annually	4.24 NC 0.24	4.000	10,000,000
3135GAVP3	09/30/2024	06/27/2029	06/27/2025	Bermudan	Fixed	Annually	4.74 NC 0.74	3.625	25,000,000
3135GAVG3	09/27/2024	09/24/2027	09/24/2025	Bermudan	Fixed	Annually	2.99 NC 0.99	3.375	15,000,000
3135GAV73	09/26/2024	09/26/2029	03/26/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	4.680	50,000,000
3135GAVE8	09/26/2024	09/24/2027	09/24/2025	European	Fixed	One Time	2.99 NC 0.99	3.500	30,000,000
3135GAVF5	09/26/2024	09/24/2027	09/24/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.99	3.000	15,000,000
3135GAVD0	09/24/2024	09/24/2029	09/24/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	3.875	15,000,000
3135GAVC2	09/23/2024	09/23/2027	09/23/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	4.050	25,000,000
3135GAV65	09/20/2024	09/17/2027	09/17/2025	Bermudan	Fixed	Annually	2.99 NC 0.99	3.375	30,000,000
3135GAVB4	09/20/2024	09/17/2027	09/17/2025	Bermudan	Fixed	Annually	2.99 NC 0.99	3.375	15,000,000
3135GAV81	09/19/2024	09/19/2028	03/19/2025	Bermudan	Fixed	Quarterly	4.00 NC 0.50	4.010	15,000,000
3135GAV99	09/19/2024	09/19/2029	03/19/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	4.050	50,000,000
3135GAVA6	09/19/2024	09/17/2027	09/17/2025	Bermudan	Fixed	Annually	2.99 NC 0.99	3.375	10,000,000
3135GAV24	09/17/2024	09/17/2027	03/17/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.50	4.000	15,000,000



CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GAV40	09/17/2024	09/17/2027	09/17/2025	European	Fixed	One Time	3.00 NC 1.00	3.500	25,000,000
3135GAV57	09/17/2024	09/30/2025	12/30/2024	Bermudan	Fixed	Monthly	1.03 NC 0.28	3.750	38,000,000
3135GAV32	09/16/2024	09/17/2027	03/17/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.50	4.000	50,000,000
3135GAUY5	09/13/2024	09/13/2027	03/13/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.50	4.000	15,000,000
3135GAUZ2	09/13/2024	09/06/2029	06/06/2025	Bermudan	Fixed	Quarterly	4.98 NC 0.73	4.500	15,000,000
3135GAUX7	09/11/2024	09/11/2029	09/11/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	4.000	15,000,000
3135GAUU3	09/10/2024	09/10/2029	09/10/2025	Bermudan	Fixed	Annually	5.00 NC 1.00	3.750	15,000,000
3135GAUV1	09/10/2024	03/10/2028	03/10/2025	Bermudan	Fixed	Quarterly	3.50 NC 0.50	4.000	15,000,000
3135GAUW9	09/10/2024	09/10/2029	09/10/2025	Bermudan	Fixed	Annually	5.00 NC 1.00	3.750	45,000,000
3135GAUR0	09/09/2024	09/09/2026	12/09/2024	Bermudan	Fixed	Quarterly	2.00 NC 0.25	4.700	100,000,000
3135GAUP4	09/06/2024	03/06/2028	12/06/2024	Bermudan	Fixed	Quarterly	3.50 NC 0.25	5.080	200,000,000
3135GAUQ2	09/06/2024	09/03/2027	03/03/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.49	4.000	15,000,000
3135GAUS8	09/06/2024	03/06/2028	12/06/2024	Bermudan	Fixed	Quarterly	3.50 NC 0.25	4.850	100,000,000
3135GAUT6	09/06/2024	09/04/2029	03/04/2025	Bermudan	Fixed	Quarterly	4.99 NC 0.49	4.100	15,000,000
3135GAUM1	09/05/2024	09/05/2028	09/05/2025	Bermudan	Fixed	Quarterly	4.00 NC 1.00	4.000	15,000,000
3135GAUN9	09/05/2024	09/05/2028	03/05/2025	Bermudan	Fixed	Quarterly	4.00 NC 0.50	4.125	15,000,000
3135GAUL3	09/03/2024	09/03/2027	03/03/2025	Bermudan	Fixed	SemiAnnually	3.00 NC 0.50	4.000	10,000,000
3135GAUF6	08/30/2024	08/28/2029	08/28/2025	Bermudan	Fixed	Quarterly	4.99 NC 0.99	4.000	15,000,000
3135GAUH2	08/30/2024	08/28/2028	08/28/2025	Bermudan	Fixed	Quarterly	3.99 NC 0.99	4.000	15,000,000
3135GAUJ8	08/30/2024	08/28/2029	02/28/2025	Bermudan	Fixed	Quarterly	4.99 NC 0.50	4.050	30,000,000
3135GAUK5	08/30/2024	08/27/2029	02/27/2025	Bermudan	Fixed	Quarterly	4.99 NC 0.50	4.100	15,000,000
3135GAUG4	08/29/2024	08/21/2028	08/21/2025	Bermudan	Fixed	Quarterly	3.98 NC 0.98	4.500	15,000,000
3135GAUC3	08/27/2024	08/27/2029	02/27/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.100	65,000,000
3135GAUE9	08/27/2024	08/27/2030	02/27/2025	Bermudan	Fixed	Quarterly	6.00 NC 0.50	5.117	50,000,000
3135GAUD1	08/26/2024	08/26/2027	08/26/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	3.500	15,000,000
3135GAUB5	08/22/2024	08/22/2029	08/22/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	4.000	15,000,000



CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GAUA7	08/21/2024	08/20/2027	08/20/2025	European	Fixed	One Time	3.00 NC 1.00	4.500	17,500,000
3135GAU82	08/20/2024	08/20/2029	08/20/2025	European	Fixed	One Time	5.00 NC 1.00	4.000	20,000,000
3135GAU90	08/19/2024	08/13/2027	02/13/2025	Bermudan	Fixed	Quarterly	2.98 NC 0.49	5.050	50,000,000
3135GAU74	08/16/2024	08/13/2027	02/13/2025	Bermudan	Fixed	SemiAnnually	2.99 NC 0.50	4.000	10,000,000
3135GAU58	08/14/2024	08/14/2028	08/14/2025	European	Fixed	One Time	4.00 NC 1.00	3.620	40,000,000
3135GAU66	08/12/2024	08/12/2027	08/12/2025	European	Fixed	One Time	3.00 NC 1.00	3.475	25,000,000
3135GAU41	08/07/2024	08/07/2029	08/07/2025	European	Fixed	One Time	5.00 NC 1.00	4.000	10,000,000
3135GAU25	08/06/2024	08/06/2029	08/06/2025	Bermudan	Fixed	Annually	5.00 NC 1.00	4.375	15,000,000
3135GAU33	08/06/2024	08/07/2028	08/07/2025	Bermudan	Fixed	Annually	4.00 NC 1.00	4.250	15,000,000
3135GATZ4	07/30/2024	07/30/2027	01/30/2025	Bermudan	Fixed	Monthly	3.00 NC 0.50	5.320	50,000,000
3135GATX9	07/02/2024	07/02/2029	01/02/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.650	50,000,000
3135GATW1	06/28/2024	03/28/2028	03/28/2025	Bermudan	Fixed	Annually	3.75 NC 0.75	5.300	50,000,000
3135GATY7	06/28/2024	06/26/2029	12/26/2025	European	Fixed	One Time	4.99 NC 1.49	5.050	15,000,000
3135GATS0	06/27/2024	06/27/2029	03/27/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.75	5.625	50,000,000
3135GATT8	06/27/2024	06/27/2029	03/27/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.75	5.630	50,000,000
3135GATV3	06/27/2024	06/24/2027	06/24/2025	Bermudan	Fixed	Annually	2.99 NC 0.99	5.200	15,000,000
3135GATU5	06/20/2024	12/20/2028	06/20/2025	Bermudan	Fixed	Quarterly	4.50 NC 1.00	5.500	15,000,000
3135GATM3	06/12/2024	06/12/2029	06/12/2025	European	Fixed	One Time	5.00 NC 1.00	5.300	25,000,000
3135GATQ4	06/11/2024	06/11/2027	03/11/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.75	5.375	15,000,000
3135GATF8	06/10/2024	06/10/2027	06/10/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.250	20,000,000
3135GATR2	06/10/2024	06/10/2027	06/10/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.260	30,000,000
3135GATP6	06/07/2024	10/01/2027	10/01/2025	European	Fixed	One Time	3.32 NC 1.32	5.050	150,000,000
3135GATG6	06/06/2024	06/06/2029	03/06/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.75	5.730	25,000,000
3135GATN1	06/06/2024	06/04/2027	06/04/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.99	5.350	15,000,000
3135GATA9	06/04/2024	06/04/2027	06/04/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.470	30,000,000
3135GATD3	06/04/2024	06/04/2027	09/04/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.25	5.500	20,000,000



CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GATE1	06/04/2024	06/04/2027	06/04/2025	European	Fixed	One Time	3.00 NC 1.00	4.500	10,000,000
3135GATL5	06/04/2024	06/04/2027	06/04/2025	European	Fixed	One Time	3.00 NC 1.00	4.250	15,000,000
3135GATB7	06/03/2024	06/03/2027	06/03/2025	European	Fixed	One Time	3.00 NC 1.00	5.280	17,000,000
3135GATC5	06/03/2024	12/03/2027	06/03/2025	European	Fixed	One Time	3.50 NC 1.00	5.300	15,000,000
3135GATH4	06/03/2024	06/03/2027	06/03/2025	European	Fixed	One Time	3.00 NC 1.00	5.350	15,000,000
3135GATJ0	06/03/2024	06/03/2026	12/03/2024	Bermudan	Fixed	Monthly	2.00 NC 0.50	5.530	15,000,000
3135GATK7	06/03/2024	06/03/2027	06/03/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.500	25,000,000
3135GASZ5	05/29/2024	05/25/2029	02/25/2025	Bermudan	Fixed	Quarterly	4.99 NC 0.74	5.650	50,000,000
3135GAT35	05/29/2024	05/25/2029	02/25/2025	Bermudan	Fixed	Quarterly	4.99 NC 0.74	5.670	50,000,000
3135GAT68	05/29/2024	05/29/2029	11/29/2024	European	Fixed	One Time	5.00 NC 0.50	4.500	10,000,000
3135GAT84	05/29/2024	05/29/2029	05/29/2025	European	Fixed	One Time	5.00 NC 1.00	4.500	10,000,000
3135GAT92	05/29/2024	05/25/2029	02/25/2025	Bermudan	Fixed	Quarterly	4.99 NC 0.74	5.700	50,000,000
3135GASY8	05/28/2024	05/28/2027	05/28/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.200	10,000,000
3135GAT27	05/28/2024	05/28/2027	05/28/2025	European	Fixed	One Time	3.00 NC 1.00	4.500	10,000,000
3135GAT50	05/28/2024	05/25/2029	11/25/2024	European	Fixed	One Time	4.99 NC 0.50	4.500	10,000,000
3135GAT43	05/24/2024	05/25/2027	07/25/2025	European	Fixed	One Time	3.00 NC 1.17	5.200	15,000,000
3135GAT76	05/24/2024	05/24/2029	02/24/2025	European	Fixed	One Time	5.00 NC 0.76	4.500	10,000,000
3135GASP7	05/22/2024	05/22/2029	05/22/2025	European	Fixed	One Time	5.00 NC 1.00	4.625	10,000,000
3135GASX0	05/21/2024	11/21/2025	08/21/2024	Bermudan	Fixed	Quarterly	1.50 NC 0.25	5.450	25,000,000
3135GASW2	05/20/2024	07/01/2027	07/01/2025	European	Fixed	One Time	3.11 NC 1.11	5.160	100,000,000
3135GASJ1	05/17/2024	05/17/2028	11/17/2025	European	Fixed	One Time	4.00 NC 1.50	4.500	10,000,000
3135GAST9	05/17/2024	03/16/2029	05/16/2025	European	Fixed	One Time	4.83 NC 1.00	5.340	15,000,000
3135GASU6	05/17/2024	04/16/2029	05/16/2025	European	Fixed	One Time	4.91 NC 1.00	5.350	15,000,000
3135GASV4	05/17/2024	05/16/2029	05/16/2025	European	Fixed	One Time	5.00 NC 1.00	5.350	20,000,000
3135GASQ5	05/16/2024	05/16/2029	05/16/2025	European	Fixed	One Time	5.00 NC 1.00	4.625	30,000,000
3135GAS36	05/15/2024	05/15/2029	05/15/2025	European	Fixed	One Time	5.00 NC 1.00	4.750	35,000,000



CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GASE2	05/15/2024	05/15/2029	05/15/2025	European	Fixed	One Time	5.00 NC 1.00	4.750	15,000,000
3135GASM4	05/15/2024	05/15/2029	11/15/2024	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.750	30,000,000
3135GASR3	05/15/2024	05/15/2029	05/15/2025	Bermudan	Fixed	Annually	5.00 NC 1.00	5.440	15,000,000
3135GAS85	05/14/2024	05/14/2027	05/14/2025	European	Fixed	One Time	3.00 NC 1.00	5.000	25,000,000
3135GASL6	05/14/2024	05/14/2027	02/14/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.76	5.500	15,000,000
3135GASS1	05/14/2024	05/14/2029	05/14/2025	European	Fixed	One Time	5.00 NC 1.00	4.375	10,000,000
3135GASN2	05/13/2024	05/13/2027	05/13/2025	European	Fixed	One Time	3.00 NC 1.00	5.300	15,000,000
3135GARW3	05/10/2024	05/10/2029	11/10/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.50	5.480	50,000,000
3135GARG8	05/09/2024	05/09/2029	05/09/2025	Bermudan	Fixed	Annually	5.00 NC 1.00	5.600	20,000,000
3135GASK8	05/09/2024	05/09/2029	05/09/2025	European	Fixed	One Time	5.00 NC 1.00	5.350	15,000,000
3135GAS93	05/08/2024	05/08/2029	05/08/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.770	50,000,000
3135GASH5	05/08/2024	05/08/2029	05/08/2025	European	Fixed	One Time	5.00 NC 1.00	4.800	15,000,000
3135GASD4	05/07/2024	05/07/2029	05/07/2025	European	Fixed	One Time	5.00 NC 1.00	5.500	15,000,000
3135GASF9	05/07/2024	05/07/2027	05/07/2025	Bermudan	Fixed	Annually	3.00 NC 1.00	5.500	15,000,000
3135GASC6	05/06/2024	05/06/2025	11/06/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.375	15,000,000
3135GASG7	05/06/2024	05/06/2027	05/06/2025	European	Fixed	One Time	3.00 NC 1.00	5.450	40,000,000
3135GARS2	05/03/2024	05/03/2029	11/03/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.50	5.450	25,000,000
3135GAS28	04/30/2024	04/23/2027	04/23/2025	European	Fixed	One Time	2.98 NC 0.98	5.420	63,000,000
3135GAS77	04/30/2024	04/30/2027	04/30/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.550	25,000,000
3135GASA0	04/30/2024	04/30/2026	04/30/2025	European	Fixed	One Time	2.00 NC 1.00	5.300	20,000,000
3135GAS44	04/29/2024	01/29/2026	10/29/2024	Bermudan	Fixed	Quarterly	1.75 NC 0.50	5.450	15,000,000
3135GAS69	04/29/2024	04/29/2025	10/29/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.320	15,000,000
3135GASB8	04/29/2024	04/29/2027	04/29/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.500	10,000,000
3135GARV5	04/26/2024	04/24/2029	10/24/2025	European	Fixed	One Time	4.99 NC 1.49	4.875	25,000,000
3135GARZ6	04/26/2024	04/23/2027	04/23/2025	European	Fixed	One Time	2.99 NC 0.99	5.420	40,000,000
3135GAS51	04/26/2024	12/01/2027	12/01/2025	European	Fixed	One Time	3.60 NC 1.60	4.750	45,000,000



CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GARY9	04/25/2024	01/28/2027	01/28/2025	European	Fixed	One Time	2.76 NC 0.76	5.400	15,000,000
3135GARM5	04/24/2024	04/24/2029	04/24/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.750	25,000,000
3135GART0	04/24/2024	10/24/2025	10/24/2024	Bermudan	Fixed	Quarterly	1.50 NC 0.50	5.300	10,000,000
3135GARL7	04/23/2024	04/23/2029	04/23/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.750	80,000,000
3135GARU7	04/23/2024	04/23/2027	04/23/2025	European	Fixed	One Time	3.00 NC 1.00	5.375	25,000,000
3135GARX1	04/23/2024	04/23/2027	04/23/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.520	10,000,000
3135GARK9	04/22/2024	04/22/2027	04/22/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.500	50,000,000
3135GARN3	04/22/2024	04/22/2027	10/22/2024	Bermudan	Fixed	Monthly	3.00 NC 0.50	5.700	25,000,000
3135GARQ6	04/22/2024	07/22/2025	07/22/2024	Bermudan	Fixed	Quarterly	1.25 NC 0.25	5.000	15,000,000
3135GARR4	04/22/2024	04/22/2026	04/22/2025	European	Fixed	One Time	2.00 NC 1.00	5.250	30,000,000
3135GARP8	04/18/2024	04/18/2029	04/18/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.750	25,000,000
3135GARC7	04/17/2024	04/17/2029	04/17/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.000	40,000,000
3135GARD5	04/17/2024	04/17/2028	01/17/2025	Bermudan	Fixed	Quarterly	4.00 NC 0.75	5.000	10,000,000
3135GAR37	04/16/2024	04/16/2029	01/16/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.75	5.520	50,000,000
3135GARA1	04/16/2024	04/16/2029	04/16/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.625	25,000,000
3135GARF0	04/16/2024	04/16/2029	04/16/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.700	25,000,000
3135GARH6	04/16/2024	04/16/2029	04/16/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.650	15,000,000
3135GARJ2	04/16/2024	05/16/2025	08/16/2024	Bermudan	Fixed	Quarterly	1.08 NC 0.33	5.150	15,000,000
3135GAR52	04/15/2024	07/15/2025	11/15/2024	Bermudan	Fixed	Monthly	1.25 NC 0.59	4.690	25,000,000
3135GARE3	04/15/2024	04/15/2027	01/15/2025	European	Fixed	One Time	3.00 NC 0.75	5.400	15,000,000
3135GAR78	04/12/2024	10/02/2028	04/02/2027	European	Fixed	One Time	4.47 NC 2.97	4.550	150,000,000
3135GAR94	04/12/2024	06/12/2028	06/12/2025	Bermudan	Fixed	Annually	4.17 NC 1.17	5.250	10,000,000
3135GARB9	04/12/2024	07/11/2025	07/11/2024	Bermudan	Fixed	Quarterly	1.25 NC 0.25	5.150	20,000,000
3135GAR60	04/11/2024	04/11/2029	04/11/2025	Bermudan	Fixed	Monthly	5.00 NC 1.00	3.500	10,000,000
3135GAR86	04/11/2024	05/30/2025	10/11/2024	Bermudan	Fixed	Quarterly	1.13 NC 0.50	5.000	15,000,000
3135GAQY0	04/10/2024	04/10/2029	04/10/2025	European	Fixed	One Time	5.00 NC 1.00	4.500	20,000,000



CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GAR29	04/10/2024	07/10/2028	07/10/2025	European	Fixed	One Time	4.25 NC 1.25	5.100	30,000,000
3135GAQU8	04/09/2024	04/09/2027	04/09/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	4.250	15,000,000
3135GAQQ7	04/08/2024	04/09/2029	01/09/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.76	5.480	100,000,000
3135GAQZ7	04/05/2024	04/02/2027	04/02/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.99	5.250	100,000,000
3135GAR45	04/05/2024	04/04/2029	04/04/2025	European	Fixed	One Time	5.00 NC 1.00	5.200	25,000,000
3135GAQT1	04/03/2024	04/03/2028	04/03/2025	Bermudan	Fixed	Quarterly	4.00 NC 1.00	5.250	10,000,000
3135GAQX2	04/03/2024	04/03/2029	04/03/2025	European	Fixed	One Time	5.00 NC 1.00	5.130	50,000,000
3135GAQV6	04/02/2024	10/02/2026	04/02/2025	Bermudan	Fixed	Quarterly	2.50 NC 1.00	4.500	15,000,000
3135GAQW4	04/02/2024	04/02/2027	01/02/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.75	4.250	30,000,000
3135GAQR5	03/28/2024	03/26/2026	03/26/2025	European	Fixed	One Time	1.99 NC 0.99	5.050	20,000,000
3135GAQS3	03/28/2024	03/26/2026	03/26/2025	European	Fixed	One Time	1.99 NC 0.99	5.050	20,000,000
3135GAQM6	03/27/2024	03/26/2027	03/26/2025	Bermudan	Fixed	Annually	3.00 NC 1.00	5.150	40,000,000
3135GAQN4	03/27/2024	03/27/2026	03/27/2025	European	Fixed	One Time	2.00 NC 1.00	5.020	50,000,000
3135GAQP9	03/27/2024	03/25/2027	03/25/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.99	5.215	15,000,000
3135GAQK0	03/26/2024	03/26/2027	09/26/2025	European	Fixed	One Time	3.00 NC 1.50	4.875	15,000,000
3135GAQL8	03/25/2024	03/25/2027	03/25/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.200	50,000,000
3135GAQJ3	03/22/2024	12/20/2028	12/20/2024	European	Fixed	One Time	4.75 NC 0.75	4.500	50,000,000
3135GAQH7	03/21/2024	03/21/2028	03/21/2025	Bermudan	Fixed	Quarterly	4.00 NC 1.00	5.220	10,000,000
3135GAQ95	03/20/2024	03/20/2025	09/20/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.200	40,000,000
3135GAQC8	03/20/2024	03/19/2027	03/19/2025	Bermudan	Fixed	Annually	3.00 NC 1.00	4.650	35,000,000
3135GAQF1	03/20/2024	09/20/2027	09/20/2024	Bermudan	Fixed	Quarterly	3.50 NC 0.50	5.600	15,000,000
3135GAQG9	03/20/2024	03/19/2027	03/19/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.330	15,000,000
3135GAQE4	03/19/2024	03/19/2027	03/19/2025	European	Fixed	One Time	3.00 NC 1.00	5.200	35,000,000
3135GAQD6	03/15/2024	03/16/2027	06/16/2025	European	Fixed	One Time	3.00 NC 1.25	5.000	25,000,000
3135GAQB0	03/13/2024	03/13/2026	03/13/2025	European	Fixed	One Time	2.00 NC 1.00	5.000	15,000,000
3135GAQA2	03/12/2024	03/12/2029	09/12/2024	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.550	15,000,000



CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GAQ46	03/11/2024	03/11/2027	03/11/2025	European	Fixed	One Time	3.00 NC 1.00	5.125	15,000,000
3135GAQ61	03/08/2024	03/02/2027	12/02/2024	European	Fixed	One Time	2.98 NC 0.74	5.250	15,000,000
3135GAQ79	03/07/2024	03/06/2028	09/06/2024	Bermudan	Fixed	Quarterly	4.00 NC 0.50	5.300	10,000,000
3135GAPY1	03/06/2024	03/06/2028	03/06/2025	European	Fixed	One Time	4.00 NC 1.00	5.250	15,000,000
3135GAPZ8	03/06/2024	03/06/2028	03/06/2025	Bermudan	Fixed	Quarterly	4.00 NC 1.00	5.400	25,000,000
3135GAQ53	03/06/2024	03/06/2026	09/06/2024	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.400	15,000,000
3135GAPV7	03/05/2024	03/05/2027	03/05/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.300	15,000,000
3135GAQ38	03/05/2024	03/05/2027	03/05/2025	European	Fixed	One Time	3.00 NC 1.00	5.100	45,000,000
3135GAPT2	03/04/2024	12/04/2025	09/04/2024	Bermudan	Fixed	Quarterly	1.75 NC 0.50	5.350	15,000,000
3135GAPU9	03/04/2024	03/04/2027	03/04/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.300	30,000,000
3135GAPX3	03/04/2024	03/04/2025	06/04/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.430	25,000,000
3135GAPW5	03/01/2024	02/26/2027	02/26/2025	European	Fixed	One Time	2.99 NC 0.99	5.200	15,000,000
3135GAQ20	03/01/2024	02/26/2027	02/26/2025	Bermudan	Fixed	Annually	2.99 NC 0.99	5.250	20,000,000
3135GAPS4	02/29/2024	02/26/2027	02/26/2025	Bermudan	Fixed	Annually	2.99 NC 0.99	5.250	60,000,000
3135GAP54	02/28/2024	02/14/2029	02/14/2025	Bermudan	Fixed	Quarterly	4.96 NC 0.96	5.460	25,000,000
3135GAPJ4	02/28/2024	02/28/2029	02/28/2025	European	Fixed	One Time	5.00 NC 1.00	5.210	37,000,000
3135GAPR6	02/28/2024	02/20/2026	11/20/2024	European	Fixed	One Time	1.98 NC 0.73	5.250	30,000,000
3135GAPQ8	02/27/2024	02/27/2026	02/27/2025	European	Fixed	One Time	2.00 NC 1.00	5.150	30,000,000
3135GANX5	02/26/2024	02/26/2029	02/26/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.400	25,000,000
3135GAPB1	02/26/2024	06/30/2027	02/26/2025	European	Fixed	One Time	3.34 NC 1.00	5.240	50,000,000
3135GAPC9	02/26/2024	06/30/2028	11/26/2024	Bermudan	Fixed	Quarterly	4.34 NC 0.75	5.450	15,000,000
3135GAPD7	02/26/2024	02/26/2029	02/26/2025	European	Fixed	One Time	5.00 NC 1.00	5.180	20,000,000
3135GAPE5	02/26/2024	02/26/2027	11/26/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.75	5.350	15,000,000
3135GAPF2	02/26/2024	12/29/2028	11/26/2024	Bermudan	Fixed	Quarterly	4.84 NC 0.75	5.500	15,000,000
3135GAPK1	02/26/2024	12/29/2028	11/26/2024	Bermudan	Fixed	Quarterly	4.84 NC 0.75	5.500	50,000,000
3135GAPL9	02/26/2024	02/26/2027	02/26/2025	European	Fixed	One Time	3.00 NC 1.00	5.150	15,000,000





CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GAPM7	02/26/2024	02/26/2027	08/26/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.520	10,000,000
3135GAPN5	02/26/2024	02/24/2025	05/24/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.24	5.375	25,000,000
3135GAPP0	02/26/2024	02/26/2029	02/26/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.500	15,000,000
3135GAPG0	02/23/2024	02/21/2025	05/21/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.24	5.300	25,000,000
3135GAPH8	02/23/2024	02/21/2025	08/21/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.49	5.240	25,000,000
3135GANT4	02/22/2024	08/20/2027	02/20/2025	European	Fixed	One Time	3.49 NC 1.00	5.000	50,000,000
3135GAPA3	02/22/2024	02/22/2027	11/22/2024	European	Fixed	One Time	3.00 NC 0.75	5.250	50,000,000
3135G07F4	02/21/2024	08/21/2028	02/21/2025	Bermudan	Fixed	Quarterly	4.50 NC 1.00	5.250	300,000,000
3135GAP96	02/21/2024	02/19/2027	02/19/2025	Bermudan	Fixed	Annually	3.00 NC 1.00	5.250	10,000,000
3135GANW7	02/20/2024	02/20/2029	02/20/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.280	25,000,000
3135GAP70	02/20/2024	06/30/2027	11/20/2024	Bermudan	Fixed	Quarterly	3.36 NC 0.75	5.300	15,000,000
3135GAP88	02/20/2024	12/30/2027	11/20/2024	Bermudan	Fixed	Quarterly	3.86 NC 0.75	5.375	15,000,000
3135GANY3	02/16/2024	02/20/2025	08/20/2024	Bermudan	Fixed	Quarterly	1.01 NC 0.51	5.240	25,000,000
3135GANZ0	02/16/2024	02/16/2027	08/16/2024	Bermudan	Fixed	Monthly	3.00 NC 0.50	5.500	15,000,000
3135GAP39	02/16/2024	02/14/2025	05/14/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.24	5.200	40,000,000
3135GAP47	02/16/2024	02/12/2027	11/12/2024	Bermudan	Fixed	Quarterly	2.99 NC 0.74	5.350	15,000,000
3135GAP62	02/16/2024	02/14/2025	08/14/2024	European	Fixed	One Time	1.00 NC 0.49	5.210	15,000,000
3135GANH0	02/15/2024	02/15/2034	08/15/2024	Bermudan	Fixed	Quarterly	10.00 NC 0.50	5.800	15,000,000
3135GAP21	02/15/2024	02/12/2027	02/12/2025	European	Fixed	One Time	2.99 NC 0.99	5.150	25,000,000
3135GAN31	02/14/2024	02/14/2029	02/14/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.200	55,000,000
3135GANA5	02/14/2024	02/14/2029	02/14/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.250	25,000,000
3135GANB3	02/14/2024	02/14/2029	02/14/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.250	25,000,000
3135GANG2	02/14/2024	02/18/2028	02/14/2025	Bermudan	Fixed	Annually	4.01 NC 1.00	5.130	100,000,000
3135GANK3	02/14/2024	05/14/2025	08/14/2024	Bermudan	Fixed	Quarterly	1.25 NC 0.50	5.150	15,000,000
3135GANS6	02/14/2024	11/12/2027	11/12/2024	Bermudan	Fixed	Quarterly	3.74 NC 0.74	5.250	15,000,000
3135GANU1	02/14/2024	02/10/2027	02/10/2025	European	Fixed	One Time	2.99 NC 0.99	5.000	15,000,000



CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GANV9	02/14/2024	11/15/2027	11/15/2024	Bermudan	Fixed	Quarterly	3.75 NC 0.75	5.250	15,000,000
3135G07E7	02/13/2024	02/12/2027	02/12/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.050	300,000,000
3135GANR8	02/13/2024	02/12/2027	08/12/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.240	10,000,000
3135GANL1	02/12/2024	02/12/2027	11/12/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.75	5.250	50,000,000
3135GANM9	02/12/2024	08/12/2027	02/12/2025	Bermudan	Fixed	Quarterly	3.50 NC 1.00	4.000	15,000,000
3135GANN7	02/12/2024	02/11/2028	02/11/2025	Bermudan	Fixed	Quarterly	4.00 NC 1.00	5.160	20,000,000
3135GANP2	02/12/2024	09/05/2025	08/12/2024	Bermudan	Fixed	Quarterly	1.56 NC 0.50	5.250	15,000,000
3135GANQ0	02/12/2024	08/12/2027	08/12/2024	European	Fixed	One Time	3.50 NC 0.50	4.500	25,000,000
3135GAN56	02/09/2024	02/09/2026	08/09/2024	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.300	10,000,000
3135GANJ6	02/09/2024	02/07/2025	05/07/2024	Bermudan	Fixed	Monthly	1.00 NC 0.24	5.270	25,000,000
3135GAN64	02/08/2024	02/08/2027	11/08/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.75	5.200	10,000,000
3135GAND9	02/08/2024	02/05/2027	02/05/2025	European	Fixed	One Time	2.99 NC 0.99	5.010	15,000,000
3135GANE7	02/08/2024	05/07/2027	05/07/2025	European	Fixed	One Time	3.24 NC 1.24	4.850	20,000,000
3135GANF4	02/08/2024	02/06/2026	11/06/2024	European	Fixed	One Time	2.00 NC 0.74	5.050	15,000,000
3135GAN23	02/07/2024	02/07/2028	02/07/2025	European	Fixed	One Time	4.00 NC 1.00	4.950	30,000,000
3135GAN72	02/07/2024	02/05/2027	02/05/2025	Bermudan	Fixed	Annually	3.00 NC 1.00	5.050	15,000,000
3135GAN80	02/07/2024	02/07/2029	02/07/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.250	15,000,000
3135GAN98	02/07/2024	02/03/2027	02/03/2025	European	Fixed	One Time	2.99 NC 0.99	5.000	15,000,000
3135GANC1	02/07/2024	02/07/2029	02/07/2025	European	Fixed	One Time	5.00 NC 1.00	4.375	25,000,000
3135GAN49	02/06/2024	02/05/2027	02/05/2025	Bermudan	Fixed	Annually	3.00 NC 1.00	5.000	20,000,000
3135GAMT5	02/05/2024	02/05/2027	08/05/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.250	15,000,000
3135GAMX6	02/05/2024	05/05/2028	08/05/2024	Bermudan	Fixed	Quarterly	4.25 NC 0.50	5.350	15,000,000
3135GAMY4	02/05/2024	08/05/2027	02/05/2025	Bermudan	Fixed	Quarterly	3.50 NC 1.00	4.000	25,000,000
3135GAMZ1	02/05/2024	02/05/2027	11/05/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.75	5.000	25,000,000
3135GAMS7	02/02/2024	02/02/2027	08/02/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.250	10,000,000
3135GAMU2	02/02/2024	02/02/2027	05/02/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.25	5.375	15,000,000



CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GAMW8	02/02/2024	11/04/2026	11/04/2024	Bermudan	Fixed	Quarterly	2.75 NC 0.76	5.050	15,000,000
3135GAMV0	02/01/2024	01/29/2027	01/29/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.99	5.000	40,000,000
3135GAMK4	01/30/2024	10/30/2028	04/30/2025	Bermudan	Fixed	Quarterly	4.75 NC 1.25	4.930	15,000,000
3135GAMQ1	01/30/2024	01/30/2029	01/30/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.200	15,000,000
3135GAMR9	01/30/2024	01/30/2029	01/30/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.200	25,000,000
3135GALV1	01/29/2024	01/29/2029	01/29/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.080	50,000,000
3135GALX7	01/29/2024	01/29/2029	01/29/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.100	50,000,000
3135GAM24	01/29/2024	01/10/2029	01/10/2025	Bermudan	Fixed	Quarterly	4.95 NC 0.95	5.030	65,000,000
3135GAM73	01/29/2024	01/17/2029	01/17/2025	Bermudan	Fixed	Quarterly	4.97 NC 0.97	5.125	25,000,000
3135GAML2	01/29/2024	01/29/2029	01/29/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.170	15,000,000
3135GAMP3	01/29/2024	01/29/2027	07/29/2024	European	Fixed	One Time	3.00 NC 0.50	5.100	30,000,000
3135GAMM0	01/26/2024	07/24/2026	07/24/2024	European	Fixed	One Time	2.49 NC 0.49	5.125	15,000,000
3135GAMN8	01/26/2024	07/24/2026	07/24/2024	European	Fixed	One Time	2.49 NC 0.49	5.125	10,000,000
3135GAMB4	01/25/2024	01/25/2027	10/25/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.75	5.125	40,000,000
3135GAMC2	01/25/2024	01/25/2027	10/25/2024	European	Fixed	One Time	3.00 NC 0.75	5.000	15,000,000
3135GAMD0	01/25/2024	01/25/2027	10/25/2024	European	Fixed	One Time	3.00 NC 0.75	5.000	15,000,000
3135GAMH1	01/25/2024	01/16/2026	10/16/2024	European	Fixed	One Time	1.98 NC 0.73	5.000	30,000,000
3135GAMJ7	01/25/2024	10/25/2027	07/25/2024	Bermudan	Fixed	Quarterly	3.75 NC 0.50	5.350	30,000,000
3135GAME8	01/24/2024	01/22/2027	01/22/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.000	15,000,000
3135GAMF5	01/23/2024	05/23/2025	07/23/2024	Bermudan	Fixed	Quarterly	1.33 NC 0.50	5.100	30,000,000
3135GAMG3	01/23/2024	01/23/2025	04/23/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.270	25,000,000
3135GAM40	01/22/2024	12/14/2026	01/22/2025	European	Fixed	One Time	2.89 NC 1.00	4.000	50,000,000
3135GAM99	01/22/2024	01/22/2026	07/22/2024	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.200	30,000,000
3135GAMA6	01/22/2024	01/17/2025	04/17/2024	Bermudan	Fixed	Quarterly	0.99 NC 0.24	5.295	70,000,000
3135GAM65	01/19/2024	07/19/2028	07/19/2024	Bermudan	Fixed	Annually	4.50 NC 0.50	4.750	25,000,000
3135GAM81	01/19/2024	01/17/2029	01/17/2025	European	Fixed	One Time	5.00 NC 1.00	5.000	50,000,000



CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GALZ2	01/18/2024	01/15/2027	10/15/2024	Bermudan	Fixed	Quarterly	2.99 NC 0.74	5.000	15,000,000
3135GAM32	01/18/2024	10/17/2025	07/17/2024	Bermudan	Fixed	Quarterly	1.75 NC 0.50	5.125	30,000,000
3135GAM57	01/18/2024	07/18/2025	07/18/2024	Bermudan	Fixed	Quarterly	1.50 NC 0.50	5.000	15,000,000
3135GALY5	01/17/2024	01/17/2029	01/17/2025	European	Fixed	One Time	5.00 NC 1.00	4.250	35,000,000
3135GALQ2	01/16/2024	01/16/2029	10/16/2024	Bermudan	Fixed	Quarterly	5.00 NC 0.75	5.200	15,000,000
3135GALW9	01/16/2024	01/14/2028	01/14/2025	Bermudan	Fixed	Quarterly	3.99 NC 1.00	4.500	15,000,000
3135GALS8	01/12/2024	01/12/2026	04/12/2024	Bermudan	Fixed	Quarterly	2.00 NC 0.25	5.350	30,000,000
3135GALL3	01/11/2024	01/11/2027	10/11/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.75	5.150	35,000,000
3135GALM1	01/11/2024	01/10/2025	04/10/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.330	50,000,000
3135GALN9	01/11/2024	01/10/2025	04/10/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.330	50,000,000
3135GALP4	01/11/2024	01/08/2027	01/08/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.99	5.000	50,000,000
3135GALR0	01/11/2024	01/06/2028	01/06/2025	Bermudan	Fixed	Annually	3.99 NC 0.99	5.020	15,000,000
3135GALT6	01/11/2024	01/11/2029	10/11/2024	European	Fixed	One Time	5.00 NC 0.75	5.000	15,000,000
3135GALU3	01/11/2024	07/11/2025	07/11/2024	European	Fixed	One Time	1.50 NC 0.50	5.150	15,000,000
3135GAL74	01/10/2024	01/10/2025	07/10/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.140	25,000,000
3135GALE9	01/10/2024	01/10/2029	01/10/2025	European	Fixed	One Time	5.00 NC 1.00	5.010	15,000,000
3135GALG4	01/10/2024	07/10/2025	04/10/2024	Bermudan	Fixed	Quarterly	1.50 NC 0.25	5.400	200,000,000
3135GALH2	01/10/2024	01/10/2029	01/10/2025	Bermudan	Fixed	Annually	5.00 NC 1.00	5.125	15,000,000
3135GALJ8	01/10/2024	01/10/2028	10/10/2024	Bermudan	Fixed	Quarterly	4.00 NC 0.75	5.200	15,000,000
3135GALK5	01/10/2024	04/10/2025	10/10/2024	Bermudan	Fixed	Quarterly	1.25 NC 0.75	4.250	35,000,000
3135GAL82	01/09/2024	01/09/2025	07/09/2024	European	Fixed	One Time	1.00 NC 0.50	5.150	15,000,000
3135GAL66	01/08/2024	01/08/2025	04/08/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.340	50,000,000
3135GAL90	01/08/2024	01/08/2027	01/08/2025	Bermudan	Fixed	Annually	3.00 NC 1.00	5.000	35,000,000
3135GALA7	01/08/2024	01/08/2025	04/08/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.300	10,000,000
3135GALB5	01/08/2024	01/08/2025	04/08/2024	Bermudan	Fixed	Monthly	1.00 NC 0.25	5.300	30,000,000
3135GALC3	01/08/2024	10/15/2025	04/08/2024	Bermudan	Fixed	Quarterly	1.77 NC 0.25	5.340	15,000,000



Fannie Mae

CUSIP	Issue Date	Maturity Date	First Call Date	Call Type	Coupon Type	Call Frequency	Call Structure	Coupon	Amount
3135GALD1	01/08/2024	10/15/2025	10/08/2024	Bermudan	Fixed	Quarterly	1.77 NC 0.75	5.060	15,000,000
3135GALF6	01/08/2024	01/08/2025	04/08/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.320	15,000,000
3135GAL41	01/05/2024	01/03/2025	04/03/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.24	5.280	130,000,000
3135GAL58	01/05/2024	01/04/2027	10/04/2024	European	Fixed	One Time	3.00 NC 0.75	5.000	35,000,000
3135GAL25	01/03/2024	01/03/2025	04/03/2024	Bermudan	Fixed	Monthly	1.00 NC 0.25	5.310	50,000,000
3135GAL33	01/02/2024	12/27/2024	06/27/2024	Bermudan	Fixed	Quarterly	0.99 NC 0.48	5.165	100,000,000

522

17,946,500,000