



Callable Debt Outstanding Detail Report as of 04/26/2024

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

* For zero coupon securities, the amount reflects current face outstanding to be paid to investors at maturity.

Callable Debt Outstanding

Issue Date	Maturity Date	CUSIP	First Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
04/26/2024	04/24/2029	3135GARV5	10/24/2025	European	Fixed	One Time	4.99 NC 1.49	4.875	25,000,000
04/26/2024	04/23/2027	3135GARZ6	04/23/2025	European	Fixed	One Time	2.99 NC 0.99	5.420	40,000,000
04/26/2024	12/01/2027	3135GAS51	12/01/2025	European	Fixed	One Time	3.60 NC 1.60	4.750	45,000,000
04/25/2024	01/28/2027	3135GARY9	01/28/2025	European	Fixed	One Time	2.76 NC 0.76	5.400	15,000,000
04/24/2024	04/24/2029	3135GARM5	04/24/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.750	25,000,000
04/24/2024	10/24/2025	3135GART0	10/24/2024	Bermudan	Fixed	Quarterly	1.50 NC 0.50	5.300	10,000,000
04/23/2024	04/23/2029	3135GARL7	04/23/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.750	80,000,000
04/23/2024	04/23/2027	3135GARU7	04/23/2025	European	Fixed	One Time	3.00 NC 1.00	5.375	25,000,000
04/23/2024	04/23/2027	3135GARX1	04/23/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.520	10,000,000
04/22/2024	04/22/2027	3135GARK9	04/22/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.500	50,000,000
04/22/2024	04/22/2027	3135GARN3	10/22/2024	Bermudan	Fixed	Monthly	3.00 NC 0.50	5.700	25,000,000
04/22/2024	07/22/2025	3135GARQ6	07/22/2024	Bermudan	Fixed	Quarterly	1.25 NC 0.25	5.000	15,000,000
04/22/2024	04/22/2026	3135GARR4	04/22/2025	European	Fixed	One Time	2.00 NC 1.00	5.250	30,000,000
04/18/2024	04/18/2029	3135GARP8	04/18/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.750	25,000,000
04/17/2024	04/17/2029	3135GARC7	04/17/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.000	40,000,000
04/17/2024	04/17/2028	3135GARD5	01/17/2025	Bermudan	Fixed	Quarterly	4.00 NC 0.75	5.000	10,000,000
04/16/2024	04/16/2029	3135GAR37	01/16/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.75	5.520	50,000,000
04/16/2024	04/16/2029	3135GARA1	04/16/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.625	25,000,000
04/16/2024	04/16/2029	3135GARF0	04/16/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.700	25,000,000
04/16/2024	04/16/2029	3135GARH6	04/16/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.650	15,000,000
04/16/2024	05/16/2025	3135GARJ2	08/16/2024	Bermudan	Fixed	Quarterly	1.08 NC 0.33	5.150	15,000,000



Issue Date	Maturity Date	CUSIP	First Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
04/15/2024	07/15/2025	3135GAR52	11/15/2024	Bermudan	Fixed	Monthly	1.25 NC 0.59	4.690	25,000,000
04/15/2024	04/15/2027	3135GARE3	01/15/2025	European	Fixed	One Time	3.00 NC 0.75	5.400	15,000,000
04/12/2024	10/02/2028	3135GAR78	04/02/2027	European	Fixed	One Time	4.47 NC 2.97	4.550	150,000,000
04/12/2024	06/12/2028	3135GAR94	06/12/2025	Bermudan	Fixed	Annually	4.17 NC 1.17	5.250	10,000,000
04/12/2024	07/11/2025	3135GARB9	07/11/2024	Bermudan	Fixed	Quarterly	1.25 NC 0.25	5.150	20,000,000
04/11/2024	04/11/2029	3135GAR60	04/11/2025	Bermudan	Fixed	Monthly	5.00 NC 1.00	3.500	10,000,000
04/11/2024	05/30/2025	3135GAR86	10/11/2024	Bermudan	Fixed	Quarterly	1.13 NC 0.50	5.000	15,000,000
04/10/2024	04/10/2029	3135GAQY0	04/10/2025	European	Fixed	One Time	5.00 NC 1.00	4.500	20,000,000
04/10/2024	07/10/2028	3135GAR29	07/10/2025	European	Fixed	One Time	4.25 NC 1.25	5.100	30,000,000
04/09/2024	04/09/2027	3135GAQU8	04/09/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	4.250	15,000,000
04/08/2024	04/09/2029	3135GAQQ7	01/09/2025	Bermudan	Fixed	Quarterly	5.00 NC 0.76	5.480	100,000,000
04/05/2024	04/02/2027	3135GAQZ7	04/02/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.99	5.250	100,000,000
04/05/2024	04/04/2029	3135GAR45	04/04/2025	European	Fixed	One Time	5.00 NC 1.00	5.200	25,000,000
04/03/2024	04/03/2028	3135GAQT1	04/03/2025	Bermudan	Fixed	Quarterly	4.00 NC 1.00	5.250	10,000,000
04/03/2024	04/03/2029	3135GAQX2	04/03/2025	European	Fixed	One Time	5.00 NC 1.00	5.130	50,000,000
04/02/2024	10/02/2026	3135GAQV6	04/02/2025	Bermudan	Fixed	Quarterly	2.50 NC 1.00	4.500	15,000,000
04/02/2024	04/02/2027	3135GAQW4	01/02/2025	Bermudan	Fixed	Quarterly	3.00 NC 0.75	4.250	30,000,000
03/28/2024	03/26/2026	3135GAQR5	03/26/2025	European	Fixed	One Time	1.99 NC 0.99	5.050	20,000,000
03/28/2024	03/26/2026	3135GAQS3	03/26/2025	European	Fixed	One Time	1.99 NC 0.99	5.050	20,000,000
03/27/2024	03/26/2027	3135GAQM6	03/26/2025	Bermudan	Fixed	Annually	3.00 NC 1.00	5.150	40,000,000
03/27/2024	03/27/2026	3135GAQN4	03/27/2025	European	Fixed	One Time	2.00 NC 1.00	5.020	50,000,000
03/27/2024	03/25/2027	3135GAQP9	03/25/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.99	5.215	15,000,000
03/26/2024	03/26/2027	3135GAQK0	09/26/2025	European	Fixed	One Time	3.00 NC 1.50	4.875	15,000,000
03/25/2024	03/25/2027	3135GAQL8	03/25/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.200	50,000,000
03/22/2024	12/20/2028	3135GAQJ3	12/20/2024	European	Fixed	One Time	4.75 NC 0.75	4.500	50,000,000
03/21/2024	03/21/2028	3135GAQH7	03/21/2025	Bermudan	Fixed	Quarterly	4.00 NC 1.00	5.220	10,000,000



Issue Date	Maturity Date	CUSIP	First Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
03/20/2024	03/20/2025	3135GAQ95	09/20/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.200	40,000,000
03/20/2024	03/19/2027	3135GAQC8	03/19/2025	Bermudan	Fixed	Annually	3.00 NC 1.00	4.650	35,000,000
03/20/2024	09/20/2027	3135GAQF1	09/20/2024	Bermudan	Fixed	Quarterly	3.50 NC 0.50	5.600	15,000,000
03/20/2024	03/19/2027	3135GAQG9	03/19/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.330	15,000,000
03/19/2024	03/19/2027	3135GAQE4	03/19/2025	European	Fixed	One Time	3.00 NC 1.00	5.200	35,000,000
03/15/2024	03/16/2027	3135GAQD6	06/16/2025	European	Fixed	One Time	3.00 NC 1.25	5.000	25,000,000
03/13/2024	03/13/2026	3135GAQB0	03/13/2025	European	Fixed	One Time	2.00 NC 1.00	5.000	15,000,000
03/12/2024	03/12/2029	3135GAQA2	09/12/2024	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.550	15,000,000
03/11/2024	03/11/2027	3135GAQ46	03/11/2025	European	Fixed	One Time	3.00 NC 1.00	5.125	15,000,000
03/08/2024	03/02/2027	3135GAQ61	12/02/2024	European	Fixed	One Time	2.98 NC 0.74	5.250	15,000,000
03/07/2024	03/06/2028	3135GAQ79	09/06/2024	Bermudan	Fixed	Quarterly	4.00 NC 0.50	5.300	10,000,000
03/06/2024	03/06/2028	3135GAPY1	03/06/2025	European	Fixed	One Time	4.00 NC 1.00	5.250	15,000,000
03/06/2024	03/06/2028	3135GAPZ8	03/06/2025	Bermudan	Fixed	Quarterly	4.00 NC 1.00	5.400	25,000,000
03/06/2024	03/06/2026	3135GAQ53	09/06/2024	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.400	15,000,000
03/05/2024	03/05/2027	3135GAPV7	03/05/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.300	15,000,000
03/05/2024	03/05/2027	3135GAQ38	03/05/2025	European	Fixed	One Time	3.00 NC 1.00	5.100	45,000,000
03/04/2024	12/04/2025	3135GAPT2	09/04/2024	Bermudan	Fixed	Quarterly	1.75 NC 0.50	5.350	15,000,000
03/04/2024	03/04/2027	3135GAPU9	03/04/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.300	30,000,000
03/04/2024	03/04/2025	3135GAPX3	06/04/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.430	25,000,000
03/01/2024	02/26/2027	3135GAPW5	02/26/2025	European	Fixed	One Time	2.99 NC 0.99	5.200	15,000,000
03/01/2024	02/26/2027	3135GAQ20	02/26/2025	Bermudan	Fixed	Annually	2.99 NC 0.99	5.250	20,000,000
02/29/2024	02/26/2027	3135GAPS4	02/26/2025	Bermudan	Fixed	Annually	2.99 NC 0.99	5.250	60,000,000
02/28/2024	02/14/2029	3135GAP54	02/14/2025	Bermudan	Fixed	Quarterly	4.96 NC 0.96	5.460	25,000,000
02/28/2024	02/28/2029	3135GAPJ4	02/28/2025	European	Fixed	One Time	5.00 NC 1.00	5.210	37,000,000
02/28/2024	02/20/2026	3135GAPR6	11/20/2024	European	Fixed	One Time	1.98 NC 0.73	5.250	30,000,000
02/27/2024	02/27/2026	3135GAPQ8	02/27/2025	European	Fixed	One Time	2.00 NC 1.00	5.150	30,000,000



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02/26/2024	02/26/2029	3135GANX5	02/26/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.400	25,000,000
02/26/2024	06/30/2027	3135GAPB1	02/26/2025	European	Fixed	One Time	3.34 NC 1.00	5.240	50,000,000
02/26/2024	06/30/2028	3135GAPC9	11/26/2024	Bermudan	Fixed	Quarterly	4.34 NC 0.75	5.450	15,000,000
02/26/2024	02/26/2029	3135GAPD7	02/26/2025	European	Fixed	One Time	5.00 NC 1.00	5.180	20,000,000
02/26/2024	02/26/2027	3135GAPE5	11/26/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.75	5.350	15,000,000
02/26/2024	12/29/2028	3135GAPF2	11/26/2024	Bermudan	Fixed	Quarterly	4.84 NC 0.75	5.500	15,000,000
02/26/2024	12/29/2028	3135GAPK1	11/26/2024	Bermudan	Fixed	Quarterly	4.84 NC 0.75	5.500	50,000,000
02/26/2024	02/26/2027	3135GAPL9	02/26/2025	European	Fixed	One Time	3.00 NC 1.00	5.150	15,000,000
02/26/2024	02/26/2027	3135GAPM7	08/26/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.520	10,000,000
02/26/2024	02/24/2025	3135GAPN5	05/24/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.24	5.375	25,000,000
02/26/2024	02/26/2029	3135GAPP0	02/26/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.500	15,000,000
02/23/2024	02/21/2025	3135GAPG0	05/21/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.24	5.300	25,000,000
02/23/2024	02/21/2025	3135GAPH8	08/21/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.49	5.240	25,000,000
02/22/2024	08/20/2027	3135GANT4	02/20/2025	European	Fixed	One Time	3.49 NC 1.00	5.000	50,000,000
02/22/2024	02/22/2027	3135GAPA3	11/22/2024	European	Fixed	One Time	3.00 NC 0.75	5.250	50,000,000
02/21/2024	08/21/2028	3135G07F4	02/21/2025	Bermudan	Fixed	Quarterly	4.50 NC 1.00	5.250	300,000,000
02/21/2024	02/19/2027	3135GAP96	02/19/2025	Bermudan	Fixed	Annually	3.00 NC 1.00	5.250	10,000,000
02/20/2024	02/20/2029	3135GANW7	02/20/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.280	25,000,000
02/20/2024	06/30/2027	3135GAP70	11/20/2024	Bermudan	Fixed	Quarterly	3.36 NC 0.75	5.300	15,000,000
02/20/2024	12/30/2027	3135GAP88	11/20/2024	Bermudan	Fixed	Quarterly	3.86 NC 0.75	5.375	15,000,000
02/16/2024	02/20/2025	3135GANY3	08/20/2024	Bermudan	Fixed	Quarterly	1.01 NC 0.51	5.240	25,000,000
02/16/2024	02/16/2027	3135GANZ0	08/16/2024	Bermudan	Fixed	Monthly	3.00 NC 0.50	5.500	15,000,000
02/16/2024	02/14/2025	3135GAP39	05/14/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.24	5.200	40,000,000
02/16/2024	02/12/2027	3135GAP47	11/12/2024	Bermudan	Fixed	Quarterly	2.99 NC 0.74	5.350	15,000,000
02/16/2024	02/14/2025	3135GAP62	08/14/2024	European	Fixed	One Time	1.00 NC 0.49	5.210	15,000,000
02/15/2024	02/15/2034	3135GANH0	08/15/2024	Bermudan	Fixed	Quarterly	10.00 NC 0.50	5.800	15,000,000



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02/15/2024	02/12/2027	3135GAP21	02/12/2025	European	Fixed	One Time	2.99 NC 0.99	5.150	25,000,000
02/14/2024	02/14/2029	3135GAN31	02/14/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.200	55,000,000
02/14/2024	02/14/2029	3135GANA5	02/14/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.250	25,000,000
02/14/2024	02/14/2029	3135GANB3	02/14/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.250	25,000,000
02/14/2024	02/18/2028	3135GANG2	02/14/2025	Bermudan	Fixed	Annually	4.01 NC 1.00	5.130	100,000,000
02/14/2024	05/14/2025	3135GANK3	08/14/2024	Bermudan	Fixed	Quarterly	1.25 NC 0.50	5.150	15,000,000
02/14/2024	11/12/2027	3135GANS6	11/12/2024	Bermudan	Fixed	Quarterly	3.74 NC 0.74	5.250	15,000,000
02/14/2024	02/10/2027	3135GANU1	02/10/2025	European	Fixed	One Time	2.99 NC 0.99	5.000	15,000,000
02/14/2024	11/15/2027	3135GANV9	11/15/2024	Bermudan	Fixed	Quarterly	3.75 NC 0.75	5.250	15,000,000
02/13/2024	02/12/2027	3135G07E7	02/12/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.050	300,000,000
02/13/2024	02/12/2027	3135GANR8	08/12/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.240	10,000,000
02/12/2024	02/12/2027	3135GANL1	11/12/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.75	5.250	50,000,000
02/12/2024	08/12/2027	3135GANM9	02/12/2025	Bermudan	Fixed	Quarterly	3.50 NC 1.00	4.000	15,000,000
02/12/2024	02/11/2028	3135GANN7	02/11/2025	Bermudan	Fixed	Quarterly	4.00 NC 1.00	5.160	20,000,000
02/12/2024	09/05/2025	3135GANP2	08/12/2024	Bermudan	Fixed	Quarterly	1.56 NC 0.50	5.250	15,000,000
02/12/2024	08/12/2027	3135GANQ0	08/12/2024	European	Fixed	One Time	3.50 NC 0.50	4.500	25,000,000
02/09/2024	02/09/2026	3135GAN56	08/09/2024	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.300	10,000,000
02/09/2024	02/07/2025	3135GANJ6	05/07/2024	Bermudan	Fixed	Monthly	1.00 NC 0.24	5.270	25,000,000
02/08/2024	02/08/2027	3135GAN64	11/08/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.75	5.200	10,000,000
02/08/2024	02/05/2027	3135GAND9	02/05/2025	European	Fixed	One Time	2.99 NC 0.99	5.010	15,000,000
02/08/2024	05/07/2027	3135GANE7	05/07/2025	European	Fixed	One Time	3.24 NC 1.24	4.850	20,000,000
02/08/2024	02/06/2026	3135GANF4	11/06/2024	European	Fixed	One Time	2.00 NC 0.74	5.050	15,000,000
02/07/2024	02/07/2028	3135GAN23	02/07/2025	European	Fixed	One Time	4.00 NC 1.00	4.950	30,000,000
02/07/2024	02/05/2027	3135GAN72	02/05/2025	Bermudan	Fixed	Annually	3.00 NC 1.00	5.050	15,000,000
02/07/2024	02/07/2029	3135GAN80	02/07/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.250	15,000,000
02/07/2024	02/03/2027	3135GAN98	02/03/2025	European	Fixed	One Time	2.99 NC 0.99	5.000	15,000,000



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02/07/2024	02/07/2029	3135GANC1	02/07/2025	European	Fixed	One Time	5.00 NC 1.00	4.375	25,000,000
02/06/2024	02/05/2027	3135GAN49	02/05/2025	Bermudan	Fixed	Annually	3.00 NC 1.00	5.000	20,000,000
02/05/2024	02/05/2027	3135GAMT5	08/05/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.250	15,000,000
02/05/2024	05/05/2028	3135GAMX6	08/05/2024	Bermudan	Fixed	Quarterly	4.25 NC 0.50	5.350	15,000,000
02/05/2024	08/05/2027	3135GAMY4	02/05/2025	Bermudan	Fixed	Quarterly	3.50 NC 1.00	4.000	25,000,000
02/05/2024	02/05/2027	3135GAMZ1	11/05/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.75	5.000	25,000,000
02/02/2024	02/02/2027	3135GAMS7	08/02/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.250	10,000,000
02/02/2024	02/02/2027	3135GAMU2	05/02/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.25	5.375	15,000,000
02/02/2024	11/04/2026	3135GAMW8	11/04/2024	Bermudan	Fixed	Quarterly	2.75 NC 0.76	5.050	15,000,000
02/01/2024	01/29/2027	3135GAMV0	01/29/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.99	5.000	40,000,000
01/30/2024	10/30/2028	3135GAMK4	04/30/2025	Bermudan	Fixed	Quarterly	4.75 NC 1.25	4.930	15,000,000
01/30/2024	01/30/2029	3135GAMQ1	01/30/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.200	15,000,000
01/30/2024	01/30/2029	3135GAMR9	01/30/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.200	25,000,000
01/29/2024	01/29/2029	3135GALV1	01/29/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.080	50,000,000
01/29/2024	01/29/2029	3135GALX7	01/29/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.100	50,000,000
01/29/2024	01/10/2029	3135GAM24	01/10/2025	Bermudan	Fixed	Quarterly	4.95 NC 0.95	5.030	65,000,000
01/29/2024	01/17/2029	3135GAM73	01/17/2025	Bermudan	Fixed	Quarterly	4.97 NC 0.97	5.125	25,000,000
01/29/2024	01/29/2029	3135GAML2	01/29/2025	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.170	15,000,000
01/29/2024	01/29/2027	3135GAMP3	07/29/2024	European	Fixed	One Time	3.00 NC 0.50	5.100	30,000,000
01/26/2024	07/24/2026	3135GAMM0	07/24/2024	European	Fixed	One Time	2.49 NC 0.49	5.125	15,000,000
01/26/2024	07/24/2026	3135GAMN8	07/24/2024	European	Fixed	One Time	2.49 NC 0.49	5.125	10,000,000
01/25/2024	01/25/2027	3135GAMB4	10/25/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.75	5.125	40,000,000
01/25/2024	01/25/2027	3135GAMC2	10/25/2024	European	Fixed	One Time	3.00 NC 0.75	5.000	15,000,000
01/25/2024	01/25/2027	3135GAMD0	10/25/2024	European	Fixed	One Time	3.00 NC 0.75	5.000	15,000,000
01/25/2024	01/16/2026	3135GAMH1	10/16/2024	European	Fixed	One Time	1.98 NC 0.73	5.000	30,000,000
01/25/2024	10/25/2027	3135GAMJ7	07/25/2024	Bermudan	Fixed	Quarterly	3.75 NC 0.50	5.350	30,000,000



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01/24/2024	01/22/2027	3135GAME8	01/22/2025	Bermudan	Fixed	Quarterly	3.00 NC 1.00	5.000	15,000,000
01/23/2024	05/23/2025	3135GAMF5	07/23/2024	Bermudan	Fixed	Quarterly	1.33 NC 0.50	5.100	30,000,000
01/23/2024	01/23/2025	3135GAMG3	04/23/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.270	25,000,000
01/22/2024	12/14/2026	3135GAM40	01/22/2025	European	Fixed	One Time	2.89 NC 1.00	4.000	50,000,000
01/22/2024	01/22/2026	3135GAM99	07/22/2024	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.200	30,000,000
01/22/2024	01/17/2025	3135GAMA6	04/17/2024	Bermudan	Fixed	Quarterly	0.99 NC 0.24	5.295	70,000,000
01/19/2024	07/19/2028	3135GAM65	07/19/2024	Bermudan	Fixed	Annually	4.50 NC 0.50	4.750	25,000,000
01/19/2024	01/17/2029	3135GAM81	01/17/2025	European	Fixed	One Time	5.00 NC 1.00	5.000	50,000,000
01/18/2024	01/15/2027	3135GALZ2	10/15/2024	Bermudan	Fixed	Quarterly	2.99 NC 0.74	5.000	15,000,000
01/18/2024	10/17/2025	3135GAM32	07/17/2024	Bermudan	Fixed	Quarterly	1.75 NC 0.50	5.125	30,000,000
01/18/2024	07/18/2025	3135GAM57	07/18/2024	Bermudan	Fixed	Quarterly	1.50 NC 0.50	5.000	15,000,000
01/17/2024	01/17/2029	3135GALY5	01/17/2025	European	Fixed	One Time	5.00 NC 1.00	4.250	35,000,000
01/16/2024	01/16/2029	3135GALQ2	10/16/2024	Bermudan	Fixed	Quarterly	5.00 NC 0.75	5.200	15,000,000
01/16/2024	01/14/2028	3135GALW9	01/14/2025	Bermudan	Fixed	Quarterly	3.99 NC 1.00	4.500	15,000,000
01/12/2024	01/12/2026	3135GALS8	04/12/2024	Bermudan	Fixed	Quarterly	2.00 NC 0.25	5.350	30,000,000
01/11/2024	01/11/2027	3135GALL3	10/11/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.75	5.150	35,000,000
01/11/2024	01/10/2025	3135GALM1	04/10/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.330	50,000,000
01/11/2024	01/10/2025	3135GALN9	04/10/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.330	50,000,000
01/11/2024	01/08/2027	3135GALP4	01/08/2025	Bermudan	Fixed	Quarterly	2.99 NC 0.99	5.000	50,000,000
01/11/2024	01/06/2028	3135GALR0	01/06/2025	Bermudan	Fixed	Annually	3.99 NC 0.99	5.020	15,000,000
01/11/2024	01/11/2029	3135GALT6	10/11/2024	European	Fixed	One Time	5.00 NC 0.75	5.000	15,000,000
01/11/2024	07/11/2025	3135GALU3	07/11/2024	European	Fixed	One Time	1.50 NC 0.50	5.150	15,000,000
01/10/2024	01/10/2025	3135GAL74	07/10/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.140	25,000,000
01/10/2024	01/10/2029	3135GALE9	01/10/2025	European	Fixed	One Time	5.00 NC 1.00	5.010	15,000,000
01/10/2024	07/10/2025	3135GALG4	04/10/2024	Bermudan	Fixed	Quarterly	1.50 NC 0.25	5.400	200,000,000
01/10/2024	01/10/2029	3135GALH2	01/10/2025	Bermudan	Fixed	Annually	5.00 NC 1.00	5.125	15,000,000



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01/10/2024	01/10/2028	3135GALJ8	10/10/2024	Bermudan	Fixed	Quarterly	4.00 NC 0.75	5.200	15,000,000
01/10/2024	04/10/2025	3135GALK5	10/10/2024	Bermudan	Fixed	Quarterly	1.25 NC 0.75	4.250	35,000,000
01/09/2024	01/09/2025	3135GAL82	07/09/2024	European	Fixed	One Time	1.00 NC 0.50	5.150	15,000,000
01/08/2024	01/08/2027	3135GAL90	01/08/2025	Bermudan	Fixed	Annually	3.00 NC 1.00	5.000	35,000,000
01/08/2024	01/08/2025	3135GALA7	04/08/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.300	10,000,000
01/08/2024	01/08/2025	3135GALB5	04/08/2024	Bermudan	Fixed	Monthly	1.00 NC 0.25	5.300	30,000,000
01/08/2024	10/15/2025	3135GALC3	04/08/2024	Bermudan	Fixed	Quarterly	1.77 NC 0.25	5.340	15,000,000
01/08/2024	10/15/2025	3135GALD1	10/08/2024	Bermudan	Fixed	Quarterly	1.77 NC 0.75	5.060	15,000,000
01/08/2024	01/08/2025	3135GALF6	04/08/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.320	15,000,000
01/05/2024	01/03/2025	3135GAL41	04/03/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.24	5.280	130,000,000
01/05/2024	01/04/2027	3135GAL58	10/04/2024	European	Fixed	One Time	3.00 NC 0.75	5.000	35,000,000
01/03/2024	01/03/2025	3135GAL25	04/03/2024	Bermudan	Fixed	Monthly	1.00 NC 0.25	5.310	50,000,000
01/02/2024	12/27/2024	3135GAL33	06/27/2024	Bermudan	Fixed	Quarterly	0.99 NC 0.48	5.165	100,000,000
12/29/2023	12/27/2024	3135GAKY6	03/27/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.24	5.300	125,000,000
12/29/2023	12/27/2024	3135GAKZ3	03/27/2024	Bermudan	Fixed	Monthly	1.00 NC 0.24	5.250	25,000,000
12/28/2023	12/28/2028	3135GAKX8	06/28/2024	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.430	15,000,000
12/27/2023	12/27/2024	3135GAKR1	06/27/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.190	100,000,000
12/27/2023	12/27/2024	3135GAKS9	06/27/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.220	100,000,000
12/27/2023	12/27/2024	3135GAKT7	06/27/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.230	65,000,000
12/26/2023	12/26/2025	3135GAKW0	06/26/2024	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.350	50,000,000
12/21/2023	10/17/2025	3135GAKU4	03/21/2024	Bermudan	Fixed	Quarterly	1.82 NC 0.25	5.375	15,000,000
12/21/2023	12/18/2026	3135GAKV2	12/18/2024	Bermudan	Fixed	Quarterly	2.99 NC 0.99	5.030	25,000,000
12/18/2023	12/13/2024	3135GAKQ3	03/13/2024	Bermudan	Fixed	Quarterly	0.99 NC 0.24	5.250	21,582,000
12/13/2023	12/13/2027	3135GAKP5	12/13/2024	European	Fixed	One Time	4.00 NC 1.00	4.000	10,000,000
12/08/2023	06/06/2025	3135GAKH3	06/06/2024	Bermudan	Fixed	Quarterly	1.49 NC 0.50	5.350	75,000,000
12/08/2023	06/06/2025	3135GAKJ9	06/06/2024	Bermudan	Fixed	Quarterly	1.49 NC 0.50	5.360	50,000,000



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12/08/2023	12/06/2024	3135GAKK6	06/06/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.320	100,000,000
12/08/2023	12/10/2024	3135GAKL4	06/10/2024	Bermudan	Fixed	Quarterly	1.01 NC 0.51	5.320	260,000,000
12/08/2023	12/06/2024	3135GAKM2	06/06/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.320	100,000,000
12/08/2023	11/14/2025	3135GAKN0	03/08/2024	Bermudan	Fixed	Quarterly	1.94 NC 0.25	5.475	10,000,000
12/04/2023	12/04/2024	3135GAKG5	06/04/2024	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.350	10,000,000
11/28/2023	11/27/2028	3135GAK91	11/27/2024	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.730	50,000,000
11/28/2023	11/27/2028	3135GAKD2	11/27/2024	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.640	50,000,000
11/28/2023	11/27/2028	3135GAKE0	11/27/2024	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.650	65,000,000
11/27/2023	11/24/2026	3135GAKB6	05/24/2024	Bermudan	Fixed	Quarterly	2.99 NC 0.49	5.625	15,000,000
10/30/2023	10/30/2025	3135GAJT9	04/30/2024	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.750	15,000,000
10/27/2023	10/28/2027	3135GAJV4	10/28/2024	Bermudan	Fixed	Quarterly	4.00 NC 1.00	5.900	50,000,000
10/27/2023	10/23/2028	3135GAJW2	10/23/2024	Bermudan	Fixed	Quarterly	4.99 NC 0.99	6.000	50,000,000
10/27/2023	10/25/2027	3135GAJY8	10/25/2024	Bermudan	Fixed	Quarterly	3.99 NC 1.00	5.900	50,000,000
10/16/2023	10/16/2026	3135GAJX0	10/16/2024	European	Fixed	One Time	3.00 NC 1.00	5.600	15,000,000
07/24/2023	07/24/2026	3135GAJN2	01/24/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.50	4.500	200,000,000
06/30/2023	12/27/2024	3135GAJ36	12/27/2023	Bermudan	Fixed	Quarterly	1.49 NC 0.49	5.500	60,000,000
06/30/2023	06/27/2025	3135GAJ51	12/27/2023	Bermudan	Fixed	Quarterly	1.99 NC 0.49	5.550	15,000,000
06/28/2023	06/28/2024	3135GAHX2	12/28/2023	European	Fixed	One Time	1.00 NC 0.50	5.330	68,800,000
06/08/2023	06/08/2026	3135GAHV6	12/08/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.500	15,000,000
06/06/2023	06/06/2024	3135GAHU8	09/06/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.450	15,000,000
05/24/2023	02/24/2025	3135GAHT1	11/24/2023	Bermudan	Fixed	Quarterly	1.76 NC 0.50	5.250	25,000,000
05/22/2023	05/22/2026	3135GAHM6	02/22/2024	Bermudan	Fixed	Quarterly	3.00 NC 0.76	5.000	100,000,000
05/22/2023	05/22/2025	3135GAHR5	11/22/2023	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.250	100,000,000
05/18/2023	05/16/2025	3135GAHS3	08/16/2023	Bermudan	Fixed	Quarterly	2.00 NC 0.25	5.300	25,000,000
05/15/2023	05/15/2024	3135GAHF1	11/15/2023	European	Fixed	One Time	1.00 NC 0.50	5.200	15,000,000
05/15/2023	11/15/2024	3135GAHL8	11/15/2023	Bermudan	Fixed	Quarterly	1.51 NC 0.50	5.100	15,000,000



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05/15/2023	06/07/2024	3135GAHN4	08/15/2023	Bermudan	Fixed	Quarterly	1.07 NC 0.25	5.250	30,000,000
05/15/2023	11/15/2024	3135GAHP9	11/15/2023	Bermudan	Fixed	Quarterly	1.51 NC 0.50	5.100	15,000,000
05/15/2023	05/15/2025	3135GAHQ7	11/15/2023	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.100	15,000,000
05/09/2023	05/09/2024	3135GAH53	08/09/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.25	5.300	25,000,000
05/09/2023	05/09/2028	3135GAHB0	11/09/2023	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.500	15,000,000
05/08/2023	11/08/2024	3135GAH61	11/08/2023	European	Fixed	One Time	1.51 NC 0.50	5.000	10,000,000
05/08/2023	05/30/2024	3135GAHJ3	11/08/2023	Bermudan	Fixed	Quarterly	1.06 NC 0.50	5.200	15,000,000
05/08/2023	05/08/2024	3135GAHK0	11/08/2023	European	Fixed	One Time	1.00 NC 0.50	5.000	60,000,000
05/03/2023	05/03/2024	3135G07B3	11/03/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.220	330,000,000
05/03/2023	05/03/2024	3135GAHE4	11/03/2023	Bermudan	Fixed	Quarterly	1.00 NC 0.50	5.200	50,000,000
05/03/2023	05/03/2027	3135GAHG9	11/03/2023	Bermudan	Fixed	Quarterly	4.00 NC 0.50	5.500	25,000,000
05/03/2023	05/30/2024	3135GAHH7	08/03/2023	Bermudan	Fixed	Quarterly	1.08 NC 0.25	5.320	120,000,000
05/01/2023	05/22/2024	3135GAH95	11/01/2023	European	Fixed	One Time	1.06 NC 0.50	5.125	25,000,000
05/01/2023	05/01/2024	3135GAHA2	11/01/2023	European	Fixed	One Time	1.00 NC 0.50	5.125	40,000,000
05/01/2023	05/28/2024	3135GAHC8	08/01/2023	Bermudan	Fixed	Quarterly	1.08 NC 0.25	5.230	50,000,000
05/01/2023	05/15/2024	3135GAHD6	08/01/2023	Bermudan	Fixed	Quarterly	1.04 NC 0.25	5.210	15,000,000
04/28/2023	10/28/2024	3135GAH38	07/28/2023	Bermudan	Fixed	Quarterly	1.50 NC 0.25	5.300	30,000,000
04/27/2023	01/27/2025	3135GAH20	10/27/2023	Bermudan	Fixed	Quarterly	1.75 NC 0.50	5.250	40,000,000
04/27/2023	05/22/2024	3135GAH46	10/27/2023	Bermudan	Fixed	Quarterly	1.07 NC 0.50	5.170	75,000,000
04/26/2023	04/26/2027	3135GAGR6	10/26/2023	Bermudan	Fixed	Quarterly	4.00 NC 0.50	5.150	50,000,000
04/26/2023	08/23/2024	3135GAH79	05/23/2024	European	Fixed	One Time	1.33 NC 1.08	4.700	25,000,000
04/21/2023	07/21/2027	3135GAGE5	07/21/2023	Bermudan	Fixed	Quarterly	4.25 NC 0.25	5.400	15,000,000
04/20/2023	07/19/2024	3135GAGU9	07/20/2023	Bermudan	Fixed	Quarterly	1.25 NC 0.25	5.250	65,000,000
04/19/2023	05/13/2024	3135GAGP0	10/19/2023	Bermudan	Fixed	Quarterly	1.07 NC 0.50	5.020	80,000,000
04/17/2023	10/17/2024	3135GAGL9	10/17/2023	European	Fixed	One Time	1.50 NC 0.50	5.000	95,000,000
04/12/2023	07/12/2024	3135GAG47	07/12/2023	European	Fixed	One Time	1.25 NC 0.25	5.050	15,000,000



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04/12/2023	04/12/2027	3135GAGC9	10/12/2023	Bermudan	Fixed	Quarterly	4.00 NC 0.50	5.350	15,000,000
04/12/2023	05/10/2024	3135GAGM7	10/12/2023	Bermudan	Fixed	Quarterly	1.08 NC 0.50	5.100	15,000,000
04/10/2023	04/10/2026	3135GAFZ9	10/10/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.250	50,000,000
04/10/2023	05/06/2024	3135GAGH8	07/10/2023	Bermudan	Fixed	Quarterly	1.07 NC 0.25	5.050	40,000,000
04/05/2023	01/05/2027	3135GAGB1	10/05/2023	Bermudan	Fixed	Quarterly	3.75 NC 0.50	5.350	25,000,000
04/03/2023	10/03/2024	3135GAFY2	07/03/2023	Bermudan	Fixed	Quarterly	1.50 NC 0.25	5.320	100,000,000
04/03/2023	07/30/2024	3135GAGA3	07/03/2023	Bermudan	Fixed	Quarterly	1.33 NC 0.25	5.200	15,000,000
03/31/2023	06/27/2024	3135GAFQ9	06/27/2023	European	Fixed	One Time	1.24 NC 0.24	5.000	25,000,000
03/31/2023	07/12/2024	3135GAG88	07/12/2023	European	Fixed	One Time	1.28 NC 0.28	5.000	15,000,000
03/30/2023	09/30/2024	3135GAFT3	06/30/2023	Bermudan	Fixed	Quarterly	1.51 NC 0.25	5.300	90,000,000
03/30/2023	06/27/2025	3135GAFV8	09/27/2023	Bermudan	Fixed	Quarterly	2.25 NC 0.50	5.200	22,000,000
03/30/2023	03/27/2026	3135GAG21	09/27/2023	Bermudan	Fixed	Quarterly	2.99 NC 0.50	5.300	40,000,000
03/30/2023	12/30/2024	3135GAG39	06/30/2023	Bermudan	Fixed	Quarterly	1.75 NC 0.25	5.375	100,000,000
03/30/2023	09/30/2024	3135GAG54	06/30/2023	Bermudan	Fixed	Quarterly	1.51 NC 0.25	5.250	30,000,000
03/27/2023	03/27/2026	3135GAFK2	06/27/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.25	5.500	10,000,000
03/08/2023	03/08/2028	3135GAER8	09/08/2023	Bermudan	Fixed	Quarterly	5.00 NC 0.50	5.520	15,000,000
02/27/2023	11/27/2024	3135GAEQ0	11/27/2023	European	Fixed	One Time	1.75 NC 0.75	5.050	45,000,000
02/27/2023	11/27/2024	3135GAF71	02/27/2024	European	Fixed	One Time	1.75 NC 1.00	5.100	10,000,000
02/24/2023	02/24/2025	3135GAEW7	08/24/2023	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.250	20,000,000
02/22/2023	08/22/2024	3135GAF55	08/22/2023	Bermudan	Fixed	Quarterly	1.50 NC 0.50	5.250	15,000,000
02/21/2023	02/21/2025	3135GAF89	02/21/2024	Bermudan	Fixed	Quarterly	2.00 NC 1.00	5.300	100,000,000
02/17/2023	02/17/2026	3135G06Y4	08/17/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.200	300,000,000
02/17/2023	02/17/2026	3135GAEZ0	08/17/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.300	10,000,000
02/17/2023	02/17/2026	3135GAF48	08/17/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.250	10,000,000
02/14/2023	05/14/2024	3135GAF22	08/14/2023	Bermudan	Fixed	Quarterly	1.25 NC 0.50	5.150	15,000,000
02/09/2023	02/09/2028	3135GAEP2	02/09/2024	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.125	25,000,000



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02/07/2023	02/07/2025	3135GAEE7	08/07/2023	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.060	360,000,000
02/01/2023	02/01/2028	3135GAEN7	02/01/2024	Bermudan	Fixed	Quarterly	5.00 NC 1.00	5.075	15,000,000
01/30/2023	04/30/2024	3135GAE56	10/30/2023	European	Fixed	One Time	1.25 NC 0.75	5.030	15,000,000
01/30/2023	07/28/2025	3135GAEB3	07/28/2023	Bermudan	Fixed	Quarterly	2.49 NC 0.49	5.125	40,000,000
01/30/2023	07/30/2024	3135GAEH0	01/30/2024	European	Fixed	One Time	1.50 NC 1.00	4.800	15,000,000
01/30/2023	04/28/2025	3135GAEK3	07/28/2023	Bermudan	Fixed	Quarterly	2.24 NC 0.49	5.000	20,000,000
01/30/2023	04/28/2025	3135GAEL1	07/28/2023	Bermudan	Fixed	Quarterly	2.24 NC 0.49	5.000	50,000,000
01/27/2023	01/27/2026	3135GAEC1	07/27/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.150	50,000,000
01/26/2023	07/26/2024	3135GAE64	07/26/2023	European	Fixed	One Time	1.50 NC 0.50	5.060	15,000,000
01/25/2023	07/25/2024	3135GAE98	04/25/2023	Bermudan	Fixed	Quarterly	1.50 NC 0.25	5.040	10,000,000
12/27/2022	06/27/2025	3135GADL2	12/27/2023	Bermudan	Fixed	Quarterly	2.50 NC 1.00	5.040	10,000,000
12/23/2022	09/23/2024	3135GADE8	06/23/2023	Bermudan	Fixed	Quarterly	1.75 NC 0.50	5.250	40,000,000
12/23/2022	06/23/2025	3135GADS7	06/23/2023	Bermudan	Fixed	Quarterly	2.50 NC 0.50	5.000	20,000,000
12/19/2022	12/22/2025	3135GADR9	03/22/2023	Bermudan	Fixed	Quarterly	3.01 NC 0.25	5.125	26,000,000
12/13/2022	02/13/2026	3135GADF5	06/13/2023	Bermudan	Fixed	Quarterly	3.17 NC 0.50	4.500	15,000,000
12/13/2022	12/13/2024	3135GADJ7	12/13/2023	Bermudan	Fixed	Quarterly	2.00 NC 1.00	5.150	50,000,000
12/12/2022	06/12/2024	3135GADG3	06/12/2023	European	Fixed	One Time	1.50 NC 0.50	5.050	20,000,000
12/12/2022	12/12/2024	3135GADH1	12/12/2023	European	Fixed	One Time	2.00 NC 1.00	4.970	20,000,000
11/30/2022	11/26/2025	3135GAD81	05/26/2023	Bermudan	Fixed	Quarterly	2.99 NC 0.48	5.280	20,000,000
11/30/2022	02/26/2026	3135GAD99	05/26/2023	Bermudan	Fixed	Quarterly	3.24 NC 0.48	4.800	15,000,000
11/28/2022	11/26/2025	3135GAD65	05/26/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.49	5.200	20,000,000
11/25/2022	11/25/2025	3135GACY5	05/25/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.50	5.600	50,000,000
11/25/2022	11/25/2024	3135GACZ2	05/25/2023	Bermudan	Fixed	Quarterly	2.00 NC 0.50	5.400	50,000,000
11/22/2022	11/22/2024	3135GAD24	11/22/2023	Bermudan	Fixed	Quarterly	2.00 NC 1.00	5.250	40,000,000
11/22/2022	12/02/2024	3135GADA6	11/22/2023	Bermudan	Fixed	Quarterly	2.03 NC 1.00	5.000	10,000,000
11/22/2022	11/22/2024	3135GADB4	11/22/2023	Bermudan	Fixed	Quarterly	2.00 NC 1.00	5.050	50,000,000



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11/21/2022	05/01/2025	3135GAD57	11/01/2023	European	Fixed	One Time	2.44 NC 0.94	5.125	150,000,000
11/18/2022	12/01/2025	3135GAD40	12/01/2023	Bermudan	Fixed	Quarterly	3.04 NC 1.03	5.410	150,000,000
08/30/2022	08/28/2025	3135G06V0	11/28/2022	Bermudan	Fixed	Quarterly	3.00 NC 0.25	4.125	300,000,000
08/30/2022	08/28/2024	3135G06W8	11/28/2022	Bermudan	Fixed	Quarterly	2.00 NC 0.25	3.875	300,000,000
08/30/2022	02/28/2025	3135GACU3	11/28/2022	Bermudan	Fixed	Quarterly	2.50 NC 0.25	4.000	225,000,000
08/30/2022	08/28/2025	3135GACV1	02/28/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.50	4.000	50,000,000
08/30/2022	02/28/2025	3135GACW9	11/28/2022	Bermudan	Fixed	Quarterly	2.50 NC 0.25	4.000	100,000,000
08/30/2022	08/28/2025	3135GACX7	08/28/2023	Bermudan	Fixed	Quarterly	3.00 NC 0.99	3.850	25,000,000
01/29/2021	01/29/2031	3135GACE9	07/29/2021	Bermudan	Fixed	Quarterly	10.00 NC 0.50	1.050	10,000,000
01/28/2021	01/28/2026	3135G06R9	07/28/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.550	300,000,000
01/27/2021	01/27/2032	3135GACK5	01/27/2023	Bermudan	Fixed	Quarterly	11.00 NC 2.00	1.310	110,000,000
01/27/2021	01/27/2033	3135GACP4	01/27/2022	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.610	50,000,000
01/26/2021	01/26/2029	3135GAC82	07/26/2021	Bermudan	Fixed	Quarterly	8.00 NC 0.50	1.050	25,000,000
01/26/2021	01/26/2028	3135GACB5	07/26/2021	Bermudan	Fixed	Quarterly	7.00 NC 0.50	0.875	25,000,000
01/25/2021	01/25/2036	3135GACR0	01/25/2022	Bermudan	Fixed	Quarterly	15.00 NC 1.00	1.900	100,000,000
01/22/2021	01/22/2026	3135GAC58	07/22/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.530	25,000,000
01/21/2021	01/21/2026	3135GAC66	01/21/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.500	25,000,000
01/21/2021	01/21/2031	3135GACD1	07/21/2021	Bermudan	Fixed	Quarterly	10.00 NC 0.50	1.300	15,000,000
01/21/2021	10/21/2030	3135GACH2	07/21/2021	Bermudan	Fixed	Quarterly	9.75 NC 0.50	1.220	30,000,000
01/20/2021	01/20/2028	3135GACC3	07/20/2021	Bermudan	Fixed	Quarterly	7.00 NC 0.50	0.875	15,000,000
01/20/2021	10/20/2031	3135GACF6	07/20/2021	Bermudan	Fixed	Quarterly	10.75 NC 0.50	1.350	15,000,000
01/20/2021	01/20/2033	3135GACG4	07/20/2022	Bermudan	Fixed	Quarterly	12.00 NC 1.49	1.360	65,000,000
01/20/2021	01/20/2033	3135GACM1	01/20/2022	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.400	15,000,000
01/20/2021	01/20/2033	3135GACN9	01/20/2022	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.550	75,000,000
01/19/2021	01/19/2028	3135GACQ2	07/19/2021	Bermudan	Fixed	Quarterly	7.00 NC 0.50	1.020	25,000,000
01/15/2021	07/15/2024	3135GAC90	07/15/2021	Bermudan	Fixed	Quarterly	3.50 NC 0.50	0.250	100,000,000



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01/15/2021	04/15/2025	3135GACA7	07/15/2021	Bermudan	Fixed	Quarterly	4.25 NC 0.50	0.375	100,000,000
01/14/2021	01/14/2025	3135G06S7	01/14/2022	Bermudan	Fixed	Quarterly	4.00 NC 1.00	0.330	500,000,000
01/14/2021	01/14/2025	3135G06T5	07/14/2021	Bermudan	Fixed	Quarterly	4.00 NC 0.50	0.360	500,000,000
01/14/2021	01/14/2033	3135GAC74	01/14/2022	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.300	15,000,000
01/14/2021	01/14/2036	3135GACJ8	01/14/2026	European	Fixed	One Time	15.00 NC 5.00	1.680	150,000,000
01/14/2021	01/14/2036	3135GACL3	01/14/2026	European	Fixed	One Time	15.00 NC 5.00	1.680	25,000,000
12/30/2020	12/30/2025	3135G06Q1	12/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.640	300,000,000
12/30/2020	06/30/2025	3135GA6K2	12/30/2022	Bermudan	Fixed	Quarterly	4.50 NC 2.00	0.500	25,000,000
12/30/2020	06/30/2025	3135GA6M8	06/30/2022	Bermudan	Fixed	Quarterly	4.50 NC 1.50	0.535	25,000,000
12/30/2020	12/30/2030	3135GA6Y2	12/30/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.260	40,000,000
12/30/2020	09/30/2024	3135GAAV3	12/30/2021	Bermudan	Fixed	Quarterly	3.75 NC 1.00	0.410	15,000,000
12/30/2020	12/30/2024	3135GAAW1	12/30/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.400	45,000,000
12/30/2020	12/30/2025	3135GABA8	06/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.625	60,000,000
12/30/2020	12/30/2024	3135GABE0	12/30/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.375	15,000,000
12/30/2020	12/30/2032	3135GABF7	12/30/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.550	50,000,000
12/30/2020	12/30/2025	3135GABG5	12/30/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.500	60,000,000
12/30/2020	12/30/2030	3135GABJ9	12/30/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.300	25,000,000
12/30/2020	12/30/2027	3135GABK6	12/30/2021	Bermudan	Fixed	Annually	7.00 NC 1.00	0.900	45,000,000
12/30/2020	12/30/2025	3135GABM2	03/30/2022	European	Fixed	One Time	5.00 NC 1.25	0.520	35,000,000
12/30/2020	09/30/2024	3135GABP5	06/30/2022	Bermudan	Fixed	Quarterly	3.75 NC 1.50	0.375	25,000,000
12/30/2020	12/30/2031	3135GABX8	06/30/2021	Bermudan	Fixed	Quarterly	11.00 NC 0.50	1.500	20,000,000
12/29/2020	12/29/2027	3135GA6Q9	06/29/2021	Bermudan	Fixed	Quarterly	7.00 NC 0.50	1.000	50,000,000
12/29/2020	06/29/2026	3135GAB34	06/29/2021	Bermudan	Fixed	Quarterly	5.50 NC 0.50	0.750	15,000,000
12/29/2020	12/29/2028	3135GAB67	12/29/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	0.950	15,000,000
12/29/2020	12/29/2025	3135GABS9	12/29/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.570	20,000,000
12/28/2020	12/28/2027	3135GA7G0	12/28/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.950	50,000,000



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12/28/2020	07/26/2024	3135GAAJ0	01/26/2022	Bermudan	Fixed	Annually	3.58 NC 1.08	0.360	95,000,000
12/28/2020	12/28/2028	3135GAB83	12/28/2021	Bermudan	Fixed	Annually	8.00 NC 1.00	1.050	15,000,000
12/28/2020	06/28/2024	3135GABR1	12/28/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.350	15,000,000
12/24/2020	06/24/2026	3135GA6A4	06/24/2022	Bermudan	Fixed	Annually	5.50 NC 1.50	0.650	30,000,000
12/24/2020	06/24/2025	3135GA6P1	06/24/2022	Bermudan	Fixed	Annually	4.50 NC 1.50	0.500	55,000,000
12/24/2020	12/24/2029	3135GAAR2	06/24/2021	Bermudan	Fixed	Quarterly	9.00 NC 0.50	1.250	15,000,000
12/24/2020	06/24/2025	3135GAAZ4	06/24/2022	Bermudan	Fixed	Quarterly	4.50 NC 1.50	0.500	40,000,000
12/24/2020	12/24/2026	3135GAB91	06/24/2021	Bermudan	Fixed	Quarterly	6.00 NC 0.50	0.780	25,000,000
12/24/2020	06/24/2024	3135GAC25	03/24/2022	European	Fixed	One Time	3.50 NC 1.25	0.310	25,000,000
12/23/2020	06/23/2028	3135GA5V9	12/23/2021	Bermudan	Fixed	Quarterly	7.50 NC 1.00	1.000	55,000,000
12/23/2020	12/23/2024	3135GA5W7	12/23/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.400	15,000,000
12/23/2020	12/23/2025	3135GA6E6	06/23/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.670	100,000,000
12/23/2020	12/23/2027	3135GA6G1	06/23/2021	Bermudan	Fixed	Quarterly	7.00 NC 0.50	1.030	15,000,000
12/23/2020	12/23/2025	3135GA7D7	12/23/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.600	35,000,000
12/23/2020	04/23/2025	3135GAA43	12/23/2021	Bermudan	Fixed	Quarterly	4.33 NC 1.00	0.500	20,000,000
12/23/2020	12/23/2030	3135GAAB7	06/23/2021	Bermudan	Fixed	Quarterly	10.00 NC 0.50	1.375	15,000,000
12/23/2020	12/23/2032	3135GAAM3	06/23/2021	Bermudan	Fixed	Quarterly	12.00 NC 0.50	1.500	15,000,000
12/23/2020	12/23/2030	3135GAAS0	06/23/2021	Bermudan	Fixed	Quarterly	10.00 NC 0.50	1.400	45,000,000
12/23/2020	12/23/2031	3135GAAX9	12/23/2021	Bermudan	Fixed	Quarterly	11.00 NC 1.00	1.500	15,000,000
12/23/2020	06/23/2028	3135GAB26	06/23/2021	Bermudan	Fixed	Quarterly	7.50 NC 0.50	1.000	15,000,000
12/23/2020	06/23/2025	3135GAB75	06/23/2021	Bermudan	Fixed	Quarterly	4.50 NC 0.50	0.520	25,000,000
12/23/2020	12/23/2026	3135GABB6	12/23/2021	Bermudan	Fixed	Annually	6.00 NC 1.00	0.750	60,000,000
12/22/2020	12/22/2028	3135GA6N6	12/22/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	1.070	35,000,000
12/22/2020	03/22/2027	3135GA6S5	06/22/2022	Bermudan	Fixed	Quarterly	6.25 NC 1.50	0.771	25,000,000
12/22/2020	12/22/2027	3135GA6U0	06/22/2021	Bermudan	Fixed	Quarterly	7.00 NC 0.50	1.000	100,000,000
12/22/2020	06/22/2028	3135GA7H8	06/22/2021	Bermudan	Fixed	Annually	7.50 NC 0.50	1.000	25,000,000



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12/22/2020	06/22/2026	3135GA7M7	12/22/2021	Bermudan	Fixed	Quarterly	5.50 NC 1.00	0.700	45,000,000
12/22/2020	06/22/2029	3135GAAA9	12/22/2023	Bermudan	Fixed	SemiAnnually	8.50 NC 3.00	1.000	15,000,000
12/22/2020	12/22/2028	3135GAAY7	06/22/2021	Bermudan	Fixed	Quarterly	8.00 NC 0.50	1.125	15,000,000
12/22/2020	12/22/2032	3135GABH3	12/22/2022	Bermudan	Fixed	Quarterly	12.00 NC 2.00	1.250	45,000,000
12/22/2020	12/22/2027	3135GABW0	12/22/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.875	15,000,000
12/22/2020	06/22/2026	3135GABY6	12/22/2021	Bermudan	Fixed	Quarterly	5.50 NC 1.00	0.700	35,000,000
12/21/2020	12/21/2028	3135GAA27	06/21/2021	Bermudan	Fixed	Quarterly	8.00 NC 0.50	1.100	25,000,000
12/21/2020	12/21/2032	3135GAAC5	12/21/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.525	100,000,000
12/21/2020	12/21/2027	3135GAAG6	03/21/2022	Bermudan	Fixed	Quarterly	7.00 NC 1.25	0.915	25,000,000
12/21/2020	06/21/2024	3135GAAL5	12/21/2022	Bermudan	Fixed	Quarterly	3.50 NC 2.00	0.340	50,000,000
12/18/2020	12/18/2026	3135G06L2	06/18/2021	Bermudan	Fixed	Quarterly	6.00 NC 0.50	0.875	1,000,000,000
12/18/2020	12/18/2025	3135GA5R8	06/18/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.625	25,000,000
12/18/2020	12/18/2031	3135GAA50	06/18/2021	Bermudan	Fixed	Quarterly	11.00 NC 0.50	1.500	40,000,000
12/18/2020	12/18/2031	3135GAU5	06/18/2021	Bermudan	Fixed	Quarterly	11.00 NC 0.50	1.500	85,000,000
12/18/2020	12/18/2030	3135GABC4	06/18/2021	Bermudan	Fixed	Quarterly	10.00 NC 0.50	1.380	15,000,000
12/17/2020	12/17/2025	3135G06K4	12/17/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	300,000,000
12/17/2020	12/17/2025	3135G06N8	12/17/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	300,000,000
12/17/2020	12/17/2025	3135GA6B2	12/17/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.625	60,000,000
12/17/2020	12/17/2029	3135GA6R7	12/17/2021	Bermudan	Fixed	Quarterly	9.00 NC 1.00	1.200	15,000,000
12/17/2020	12/17/2026	3135GA7C9	12/17/2021	Bermudan	Fixed	Quarterly	6.00 NC 1.00	0.770	40,000,000
12/17/2020	12/17/2024	3135GA7J4	12/17/2021	Bermudan	Fixed	Annually	4.00 NC 1.00	0.400	15,000,000
12/17/2020	12/17/2030	3135GAAK7	12/17/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.300	50,000,000
12/17/2020	12/17/2025	3135GAAN1	12/17/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	20,000,000
12/17/2020	12/17/2027	3135GAAQ4	06/17/2022	Bermudan	Fixed	Quarterly	7.00 NC 1.50	0.900	25,000,000
12/17/2020	12/17/2030	3135GAAT8	12/17/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.320	25,000,000
12/17/2020	09/30/2024	3135GAB59	12/30/2021	Bermudan	Fixed	Quarterly	3.79 NC 1.03	0.420	25,000,000



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12/16/2020	12/16/2024	3135G06M0	06/16/2021	Bermudan	Fixed	Quarterly	4.00 NC 0.50	0.500	500,000,000
12/16/2020	06/16/2025	3135GA5S6	12/16/2022	Bermudan	Fixed	Annually	4.50 NC 2.00	0.450	35,000,000
12/16/2020	06/16/2025	3135GA6L0	06/16/2022	Bermudan	Fixed	Annually	4.50 NC 1.50	0.510	25,000,000
12/16/2020	12/16/2031	3135GA6T3	12/16/2022	Bermudan	Fixed	Quarterly	11.00 NC 2.00	1.360	50,000,000
12/16/2020	12/16/2031	3135GA6V8	12/16/2021	Bermudan	Fixed	Quarterly	11.00 NC 1.00	1.400	30,000,000
12/16/2020	09/16/2024	3135GA6W6	12/16/2021	Bermudan	Fixed	Quarterly	3.75 NC 1.00	0.410	40,000,000
12/16/2020	12/16/2030	3135GA7K1	06/16/2023	Bermudan	Fixed	Quarterly	10.00 NC 2.50	1.200	50,000,000
12/16/2020	06/16/2025	3135GA7L9	12/16/2022	Bermudan	Fixed	Quarterly	4.50 NC 2.00	0.500	20,000,000
12/16/2020	12/16/2031	3135GAA84	12/16/2022	Bermudan	Fixed	Quarterly	11.00 NC 2.00	1.350	50,000,000
12/16/2020	06/16/2034	3135GAAH4	06/16/2021	Bermudan	Fixed	Quarterly	13.50 NC 0.50	1.620	25,000,000
12/16/2020	12/16/2030	3135GABD2	12/16/2021	Bermudan	Fixed	Annually	10.00 NC 1.00	1.330	50,000,000
12/16/2020	06/16/2025	3135GABT7	06/16/2022	Bermudan	Fixed	Quarterly	4.50 NC 1.50	0.500	20,000,000
12/16/2020	10/16/2024	3135GABV2	06/16/2022	Bermudan	Fixed	Quarterly	3.83 NC 1.50	0.375	15,000,000
12/15/2020	06/15/2028	3135GA6F3	06/15/2021	Bermudan	Fixed	Quarterly	7.50 NC 0.50	1.060	25,000,000
12/15/2020	12/15/2028	3135GAAP6	12/15/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	1.100	100,000,000
12/15/2020	07/15/2024	3135GABU4	07/15/2022	Bermudan	Fixed	Quarterly	3.58 NC 1.58	0.350	15,000,000
12/15/2020	12/15/2033	3135GABZ3	12/15/2022	Bermudan	Fixed	Quarterly	13.00 NC 2.00	1.400	15,000,000
12/14/2020	06/14/2024	3135GA5U1	12/14/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.375	35,000,000
12/14/2020	12/14/2028	3135GA5X5	06/14/2021	Bermudan	Fixed	Quarterly	8.00 NC 0.50	1.120	100,000,000
12/14/2020	06/14/2024	3135GA5Y3	12/14/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.375	375,000,000
12/14/2020	12/14/2028	3135GA6C0	12/14/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	1.000	50,000,000
12/14/2020	06/14/2024	3135GA7A3	12/14/2021	Bermudan	Fixed	Quarterly	3.50 NC 1.00	0.375	40,000,000
12/14/2020	12/14/2028	3135GA7B1	12/14/2023	Bermudan	Fixed	SemiAnnually	8.00 NC 3.00	0.950	50,000,000
12/14/2020	06/14/2034	3135GAA35	06/14/2021	Bermudan	Fixed	Quarterly	13.50 NC 0.50	1.720	40,000,000
12/14/2020	12/14/2028	3135GAA68	12/14/2022	Bermudan	Fixed	Quarterly	8.00 NC 2.00	1.000	50,000,000
12/14/2020	12/14/2027	3135GAB42	12/14/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.875	15,000,000



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12/10/2020	12/10/2025	3135G06J7	06/10/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.650	800,000,000
12/10/2020	12/10/2032	3135GAA92	12/10/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.500	35,000,000
12/10/2020	12/10/2030	3135GAC41	12/10/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.330	50,000,000
12/09/2020	12/09/2033	3135GA5P2	12/09/2021	Bermudan	Fixed	Quarterly	13.00 NC 1.00	1.510	15,000,000
12/09/2020	12/09/2030	3135GA6X4	12/09/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.240	50,000,000
12/09/2020	12/09/2030	3135GA6Z9	12/09/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.330	50,000,000
12/09/2020	06/09/2025	3135GAA76	12/09/2021	Bermudan	Fixed	Quarterly	4.50 NC 1.00	0.540	20,000,000
12/08/2020	12/08/2028	3135G06P3	12/08/2022	Bermudan	Fixed	Quarterly	8.00 NC 2.00	1.040	300,000,000
12/08/2020	06/08/2028	3135GA5Q0	06/08/2021	Bermudan	Fixed	Quarterly	7.50 NC 0.50	1.000	50,000,000
12/08/2020	12/08/2032	3135GA5Z0	12/08/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.515	50,000,000
12/08/2020	12/08/2028	3135GAAE1	12/08/2022	Bermudan	Fixed	Quarterly	8.00 NC 2.00	1.000	50,000,000
12/08/2020	12/08/2028	3135GAAF8	12/08/2023	Bermudan	Fixed	Quarterly	8.00 NC 3.00	0.950	50,000,000
12/02/2020	06/02/2027	3135GA5G2	12/02/2022	Bermudan	Fixed	Quarterly	6.50 NC 2.00	0.770	25,000,000
11/30/2020	11/30/2027	3135GA4G3	11/30/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.750	20,000,000
11/30/2020	11/30/2032	3135GA4J7	11/30/2022	Bermudan	Fixed	Annually	12.00 NC 2.00	1.540	25,000,000
11/30/2020	11/25/2024	3135GA4M0	11/25/2022	Bermudan	Fixed	Annually	3.99 NC 1.98	0.450	39,790,000
11/30/2020	11/30/2028	3135GA5K3	11/30/2022	Bermudan	Fixed	Quarterly	8.00 NC 2.00	1.000	25,000,000
11/30/2020	05/30/2028	3135GA5N7	11/30/2021	Bermudan	Fixed	Quarterly	7.50 NC 1.00	1.000	50,000,000
11/27/2020	05/28/2026	3135GA4Q1	11/28/2022	Bermudan	Fixed	Annually	5.50 NC 2.00	0.700	55,000,000
11/25/2020	11/25/2024	3135GA3G4	11/25/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.400	75,000,000
11/25/2020	05/25/2029	3135GA3M1	11/25/2022	Bermudan	Fixed	Quarterly	8.50 NC 2.00	1.000	35,000,000
11/25/2020	11/25/2026	3135GA3V1	11/25/2022	Bermudan	Fixed	Quarterly	6.00 NC 2.00	0.700	25,000,000
11/25/2020	11/25/2025	3135GA3W9	11/25/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.600	45,000,000
11/25/2020	11/25/2025	3135GA3Z2	11/25/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.600	75,000,000
11/25/2020	11/25/2026	3135GA4D0	11/25/2022	Bermudan	Fixed	Annually	6.00 NC 2.00	0.750	65,000,000
11/25/2020	11/25/2030	3135GA4H1	11/25/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.150	10,000,000



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11/25/2020	11/25/2030	3135GA4K4	11/25/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.300	25,000,000
11/25/2020	11/25/2026	3135GA4N8	11/25/2022	Bermudan	Fixed	Annually	6.00 NC 2.00	0.770	65,000,000
11/25/2020	11/25/2024	3135GA4T5	11/25/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.470	55,000,000
11/25/2020	11/25/2025	3135GA4V0	11/25/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.625	100,000,000
11/25/2020	11/25/2025	3135GA5E7	11/25/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.580	30,000,000
11/25/2020	11/25/2026	3135GA5F4	11/25/2022	Bermudan	Fixed	Annually	6.00 NC 2.00	0.700	15,000,000
11/25/2020	11/25/2025	3135GA5H0	11/25/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.580	50,000,000
11/24/2020	11/25/2030	3135GA3T6	11/25/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.240	50,000,000
11/24/2020	11/23/2032	3135GA4B4	11/23/2022	Bermudan	Fixed	Quarterly	12.00 NC 2.00	1.500	65,000,000
11/24/2020	11/24/2025	3135GA4Y4	11/24/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	100,000,000
11/23/2020	11/23/2026	3135GA3J8	11/23/2022	Bermudan	Fixed	Annually	6.00 NC 2.00	0.650	30,000,000
11/23/2020	11/23/2029	3135GA3L3	11/23/2022	Bermudan	Fixed	Quarterly	9.00 NC 2.00	1.070	25,000,000
11/23/2020	11/23/2027	3135GA3P4	11/23/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.860	25,000,000
11/23/2020	05/23/2025	3135GA3S8	11/23/2022	Bermudan	Fixed	Annually	4.50 NC 2.00	0.480	15,000,000
11/23/2020	05/23/2025	3135GA4F5	11/23/2022	Bermudan	Fixed	Annually	4.50 NC 2.00	0.520	15,000,000
11/23/2020	08/23/2024	3135GA4R9	11/23/2022	Bermudan	Fixed	Annually	3.75 NC 2.00	0.420	100,000,000
11/23/2020	05/23/2024	3135GA5J6	11/23/2022	Bermudan	Fixed	Quarterly	3.50 NC 2.00	0.375	25,000,000
11/20/2020	11/20/2029	3135GA4E8	11/20/2023	Bermudan	Fixed	Quarterly	9.00 NC 3.00	1.130	25,000,000
11/20/2020	05/20/2026	3135GA5D9	11/20/2023	Bermudan	Fixed	Quarterly	5.49 NC 3.00	0.650	40,000,000
11/19/2020	05/19/2028	3135GA4U2	11/19/2021	Bermudan	Fixed	Quarterly	7.50 NC 1.00	1.000	25,000,000
11/18/2020	11/18/2024	3135G06E8	11/18/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.420	300,000,000
11/18/2020	11/18/2032	3135GA2C4	11/18/2022	Bermudan	Fixed	Quarterly	12.00 NC 2.00	1.450	50,000,000
11/18/2020	11/18/2030	3135GA2V2	11/18/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.270	50,000,000
11/18/2020	11/18/2025	3135GA2X8	11/18/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.550	60,000,000
11/18/2020	11/18/2024	3135GA2Y6	11/18/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.400	25,000,000
11/18/2020	05/18/2026	3135GA3A7	11/18/2022	Bermudan	Fixed	Quarterly	5.49 NC 2.00	0.625	60,000,000



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11/18/2020	11/18/2024	3135GA3B5	11/18/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.420	25,000,000
11/18/2020	11/18/2024	3135GA3E9	11/18/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.420	35,000,000
11/18/2020	11/18/2030	3135GA3F6	11/18/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.150	15,000,000
11/18/2020	11/18/2026	3135GA3U3	11/18/2022	Bermudan	Fixed	Annually	6.00 NC 2.00	0.700	15,000,000
11/18/2020	11/18/2030	3135GA4C2	11/18/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.320	50,000,000
11/18/2020	11/18/2025	3135GA4P3	11/18/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.650	150,000,000
11/18/2020	02/18/2025	3135GA4W8	11/18/2022	Bermudan	Fixed	Quarterly	4.25 NC 2.00	0.500	75,000,000
11/18/2020	11/18/2024	3135GA4Z1	11/18/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.450	10,000,000
11/18/2020	02/18/2025	3135GA5C1	11/18/2022	Bermudan	Fixed	Quarterly	4.25 NC 2.00	0.500	10,000,000
11/18/2020	11/18/2025	3135GA5L1	11/18/2022	European	Fixed	One Time	5.00 NC 2.00	0.540	15,000,000
11/18/2020	11/18/2025	3135GA5M9	05/18/2023	European	Fixed	One Time	5.00 NC 2.49	0.530	15,000,000
11/17/2020	11/17/2032	3135GA2E0	11/17/2022	Bermudan	Fixed	Quarterly	12.00 NC 2.00	1.460	50,000,000
11/17/2020	11/17/2027	3135GA2R1	11/17/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.860	25,000,000
11/17/2020	11/17/2025	3135GA2Z3	11/17/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.560	450,000,000
11/17/2020	05/17/2024	3135GA3C3	11/17/2022	Bermudan	Fixed	Quarterly	3.50 NC 2.00	0.350	175,000,000
11/17/2020	11/17/2027	3135GA3H2	11/17/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.840	20,000,000
11/17/2020	05/17/2024	3135GA3R0	11/17/2022	Bermudan	Fixed	Quarterly	3.50 NC 2.00	0.350	25,000,000
11/17/2020	11/17/2025	3135GA3X7	11/17/2022	European	Fixed	One Time	5.00 NC 2.00	0.570	100,000,000
11/17/2020	11/17/2028	3135GA3Y5	11/17/2022	Bermudan	Fixed	Quarterly	8.00 NC 2.00	1.000	65,000,000
11/17/2020	05/17/2024	3135GA4S7	11/17/2022	Bermudan	Fixed	Quarterly	3.50 NC 2.00	0.375	100,000,000
11/17/2020	11/17/2025	3136G47D9	11/17/2021	European	Fixed	One Time	5.00 NC 1.00	0.560	20,000,000
11/16/2020	11/16/2035	3135GA3D1	11/16/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.600	15,000,000
11/16/2020	08/16/2024	3135GA3K5	11/16/2022	Bermudan	Fixed	Quarterly	3.75 NC 2.00	0.370	15,000,000
11/16/2020	11/16/2027	3135GA3Q2	11/16/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.840	35,000,000
11/16/2020	11/16/2032	3135GA4A6	11/16/2022	Bermudan	Fixed	Quarterly	12.00 NC 2.00	1.500	50,000,000
11/16/2020	11/16/2035	3135GA4L2	11/16/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.780	50,000,000



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11/12/2020	11/12/2025	3136G45D1	11/12/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.570	15,000,000
11/12/2020	11/12/2025	3136G45K5	11/12/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.580	15,000,000
11/09/2020	05/09/2025	3135GA2W0	11/09/2022	Bermudan	Fixed	Quarterly	4.50 NC 2.00	0.490	25,000,000
11/06/2020	11/04/2030	3135GA2S9	11/04/2022	Bermudan	Fixed	Quarterly	9.99 NC 1.99	1.250	25,000,000
11/04/2020	11/04/2025	3135GA2J9	11/04/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.550	100,000,000
11/04/2020	11/04/2027	3135GA2L4	11/04/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.800	25,000,000
11/04/2020	11/04/2025	3135GA2N0	11/04/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.550	65,000,000
11/04/2020	11/04/2026	3135GA2Q3	11/04/2022	Bermudan	Fixed	Quarterly	6.00 NC 2.00	0.705	25,000,000
11/04/2020	05/04/2026	3135GA2T7	11/04/2022	Bermudan	Fixed	Annually	5.49 NC 2.00	0.625	15,000,000
11/03/2020	05/03/2024	3135GA2P5	11/03/2022	Bermudan	Fixed	Quarterly	3.50 NC 2.00	0.350	25,000,000
10/30/2020	11/03/2025	3135GA2G5	11/03/2022	Bermudan	Fixed	Annually	5.01 NC 2.01	0.540	15,000,000
10/30/2020	10/28/2026	3135GA2H3	10/28/2022	Bermudan	Fixed	Quarterly	5.99 NC 1.99	0.625	30,000,000
10/30/2020	10/30/2030	3136G46W8	10/30/2023	Bermudan	Fixed	Quarterly	10.00 NC 3.00	1.150	30,000,000
10/29/2020	10/29/2025	3135G06C2	10/29/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	300,000,000
10/29/2020	10/29/2025	3136G45H2	10/29/2021	European	Fixed	One Time	5.00 NC 1.00	0.500	100,000,000
10/29/2020	10/29/2032	3136G45J8	10/29/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.250	20,000,000
10/29/2020	10/29/2026	3136G45L3	10/29/2021	Bermudan	Fixed	Quarterly	6.00 NC 1.00	0.700	100,000,000
10/29/2020	10/29/2035	3136G45M1	10/29/2021	Bermudan	Fixed	Quarterly	15.00 NC 1.00	1.500	25,000,000
10/29/2020	01/29/2029	3136G45N9	10/29/2021	Bermudan	Fixed	Quarterly	8.25 NC 1.00	1.000	15,000,000
10/29/2020	10/29/2035	3136G45R0	10/29/2024	Bermudan	Fixed	Quarterly	15.00 NC 4.00	1.500	45,000,000
10/29/2020	10/29/2027	3136G45S8	10/29/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.850	15,000,000
10/29/2020	04/29/2027	3136G45U3	10/29/2021	Bermudan	Fixed	Quarterly	6.50 NC 1.00	0.800	45,000,000
10/29/2020	10/29/2027	3136G45V1	10/29/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.650	15,000,000
10/29/2020	10/29/2026	3136G45X7	10/29/2021	Bermudan	Fixed	Annually	6.00 NC 1.00	0.700	30,000,000
10/29/2020	10/29/2030	3136G46D0	10/29/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.050	10,000,000
10/29/2020	04/29/2027	3136G46E8	10/29/2021	Bermudan	Fixed	Quarterly	6.50 NC 1.00	0.800	15,000,000



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10/29/2020	10/29/2026	3136G46F5	10/29/2021	Bermudan	Fixed	Quarterly	6.00 NC 1.00	0.730	15,000,000
10/29/2020	10/29/2026	3136G46G3	10/29/2021	Bermudan	Fixed	Annually	6.00 NC 1.00	0.700	15,000,000
10/29/2020	10/29/2027	3136G46H1	10/29/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.850	30,000,000
10/29/2020	10/29/2024	3136G46L2	10/29/2021	Bermudan	Fixed	SemiAnnually	4.00 NC 1.00	0.400	15,000,000
10/29/2020	04/29/2026	3136G46M0	10/29/2021	Bermudan	Fixed	Quarterly	5.50 NC 1.00	0.650	15,000,000
10/29/2020	10/29/2025	3136G46N8	10/29/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	100,000,000
10/29/2020	10/29/2031	3136G46P3	10/29/2021	Bermudan	Fixed	Quarterly	11.00 NC 1.00	1.350	15,000,000
10/29/2020	10/29/2029	3136G46Q1	10/29/2021	Bermudan	Fixed	Quarterly	9.00 NC 1.00	1.125	15,000,000
10/29/2020	10/29/2030	3136G46T5	10/29/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.270	25,000,000
10/29/2020	10/29/2029	3136G47B3	10/29/2021	Bermudan	Fixed	Quarterly	9.00 NC 1.00	1.000	15,000,000
10/28/2020	10/28/2025	3135GA2A8	10/28/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.580	100,000,000
10/28/2020	10/28/2024	3135GA2B6	10/28/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.400	15,000,000
10/28/2020	10/28/2030	3135GA2D2	10/28/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.260	50,000,000
10/28/2020	10/28/2025	3136G44Z3	10/28/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	25,000,000
10/28/2020	10/28/2030	3136G45E9	10/28/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.160	55,000,000
10/28/2020	10/28/2025	3136G45Q2	10/28/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.530	15,000,000
10/28/2020	10/28/2030	3136G45T6	04/28/2022	Bermudan	Fixed	Quarterly	10.00 NC 1.50	1.200	75,000,000
10/28/2020	01/28/2025	3136G46J7	07/28/2022	Bermudan	Fixed	Quarterly	4.25 NC 1.75	0.450	100,000,000
10/28/2020	07/28/2025	3136G46K4	01/28/2022	Bermudan	Fixed	Annually	4.75 NC 1.25	0.500	110,000,000
10/28/2020	10/28/2024	3136G46R9	10/28/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.420	100,000,000
10/28/2020	10/28/2025	3136G46S7	10/28/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.560	180,000,000
10/28/2020	04/28/2033	3136G46U2	10/28/2022	Bermudan	Fixed	Quarterly	12.50 NC 2.00	1.450	15,000,000
10/28/2020	10/28/2033	3136G46X6	10/28/2021	Bermudan	Fixed	Quarterly	13.00 NC 1.00	1.510	25,000,000
10/28/2020	04/28/2034	3136G46Y4	10/28/2021	Bermudan	Fixed	Quarterly	13.50 NC 1.00	1.550	25,000,000
10/28/2020	10/28/2025	3136G47A5	10/28/2022	European	Fixed	One Time	5.00 NC 2.00	0.530	150,000,000
10/28/2020	07/28/2028	3136G47E7	10/28/2021	Bermudan	Fixed	Quarterly	7.75 NC 1.00	1.000	30,000,000



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10/28/2020	10/28/2033	3136G47F4	10/28/2021	Bermudan	Fixed	Quarterly	13.00 NC 1.00	1.530	15,000,000
10/28/2020	10/28/2032	3136G47J6	10/28/2022	Bermudan	Fixed	Quarterly	12.00 NC 2.00	1.450	50,000,000
10/28/2020	10/28/2031	3136G47K3	10/28/2022	Bermudan	Fixed	Quarterly	11.00 NC 2.00	1.365	50,000,000
10/28/2020	10/28/2032	3136G47M9	10/28/2022	Bermudan	Fixed	Quarterly	12.00 NC 2.00	1.300	15,000,000
10/27/2020	10/27/2025	3136G45C3	10/27/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.540	500,000,000
10/27/2020	10/27/2028	3136G45G4	10/27/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	0.750	20,000,000
10/27/2020	10/27/2025	3136G45P4	04/27/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.550	100,000,000
10/27/2020	10/27/2028	3136G45W9	10/27/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	1.000	15,000,000
10/27/2020	10/27/2028	3136G45Y5	10/27/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	1.000	40,000,000
10/27/2020	10/27/2028	3136G46C2	10/27/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	1.050	100,000,000
10/26/2020	10/26/2035	3136G45F6	10/26/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.550	50,000,000
10/26/2020	10/26/2035	3136G46Z1	10/26/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.570	15,000,000
10/26/2020	10/26/2035	3136G47C1	10/26/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.550	15,000,000
10/22/2020	10/22/2025	3135G06B4	10/22/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.560	300,000,000
10/20/2020	10/20/2025	3135G06A6	10/20/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.580	800,000,000
10/20/2020	10/20/2025	3136G44U4	10/20/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.500	150,000,000
10/20/2020	10/20/2033	3136G44V2	10/20/2022	Bermudan	Fixed	Quarterly	13.00 NC 2.00	1.450	15,000,000
10/19/2020	10/19/2032	3136G44W0	10/19/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.450	15,000,000
10/16/2020	10/16/2035	3136G45B5	04/16/2021	Bermudan	Fixed	Quarterly	15.00 NC 0.50	1.700	25,000,000
09/30/2020	09/30/2027	3136G43F8	09/30/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.700	45,000,000
09/30/2020	09/30/2025	3136G43L5	09/30/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.550	150,000,000
09/30/2020	09/30/2032	3136G43X9	09/30/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.300	45,000,000
09/30/2020	09/30/2027	3136G44D2	09/30/2022	Bermudan	Fixed	Annually	7.00 NC 2.00	0.750	30,000,000
09/30/2020	09/30/2025	3136G44F7	09/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.550	35,000,000
09/30/2020	09/30/2025	3136G44H3	09/30/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.500	15,000,000
09/30/2020	09/30/2030	3136G44K6	09/30/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.050	10,000,000



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09/30/2020	09/30/2025	3136G44N0	09/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.500	25,000,000
09/30/2020	09/30/2032	3136G44P5	03/30/2022	Bermudan	Fixed	Quarterly	12.00 NC 1.49	1.420	50,000,000
09/30/2020	09/30/2032	3136G44S9	09/30/2021	Bermudan	Fixed	Annually	12.00 NC 1.00	1.420	15,000,000
09/28/2020	09/28/2026	3136G43N1	09/28/2022	Bermudan	Fixed	Quarterly	6.00 NC 2.00	0.670	25,000,000
09/28/2020	09/28/2028	3136G43P6	09/28/2023	Bermudan	Fixed	Quarterly	8.00 NC 3.00	0.870	25,000,000
09/28/2020	09/27/2030	3136G43U5	09/27/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.200	75,000,000
09/28/2020	09/27/2030	3136G43V3	09/27/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.250	50,000,000
09/28/2020	03/28/2028	3136G43Z4	09/28/2021	Bermudan	Fixed	Quarterly	7.50 NC 1.00	0.950	15,000,000
09/28/2020	03/28/2033	3136G44E0	03/28/2023	Bermudan	Fixed	Quarterly	12.50 NC 2.49	1.360	25,000,000
09/28/2020	09/28/2029	3136G44J9	09/28/2022	Bermudan	Fixed	Quarterly	9.00 NC 2.00	1.000	50,000,000
09/28/2020	09/28/2026	3136G44M2	09/28/2022	Bermudan	Fixed	Quarterly	6.00 NC 2.00	0.640	25,000,000
09/28/2020	09/28/2035	3136G44Q3	09/28/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.500	25,000,000
09/28/2020	09/28/2035	3136G44R1	09/28/2021	Bermudan	Fixed	Annually	15.00 NC 1.00	1.550	20,000,000
09/25/2020	09/25/2028	3136G43D3	09/25/2024	Bermudan	Fixed	Annually	8.00 NC 4.00	0.810	100,000,000
09/25/2020	09/25/2030	3136G43Y7	09/25/2023	Bermudan	Fixed	Quarterly	10.00 NC 3.00	1.100	32,000,000
09/25/2020	09/25/2025	3136G44L4	03/25/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.600	100,000,000
09/24/2020	09/24/2025	3136G43J0	09/24/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.570	50,000,000
09/22/2020	09/22/2027	3136G43G6	09/22/2023	Bermudan	Fixed	Annually	7.00 NC 3.00	0.750	25,000,000
09/22/2020	09/22/2034	3136G43M3	09/22/2022	Bermudan	Fixed	Quarterly	14.00 NC 2.00	1.500	20,000,000
09/22/2020	03/22/2032	3136G44A8	09/22/2021	Bermudan	Fixed	Quarterly	11.50 NC 1.00	1.420	50,000,000
09/22/2020	09/22/2025	3136G44G5	09/22/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.515	50,000,000
09/21/2020	09/21/2028	3136G43K7	09/21/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	1.020	120,000,000
09/21/2020	09/21/2035	3136G44B6	09/21/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.600	20,000,000
09/16/2020	12/16/2024	3136G43E1	09/16/2022	Bermudan	Fixed	Quarterly	4.25 NC 2.00	0.430	20,000,000
09/16/2020	09/16/2024	3136G43H4	09/16/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.400	200,000,000
09/16/2020	09/16/2025	3136G43Q4	09/16/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	100,000,000



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09/16/2020	09/16/2024	3136G43T8	09/16/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.400	25,000,000
09/15/2020	09/15/2032	3136G44C4	09/15/2021	Bermudan	Fixed	Annually	12.00 NC 1.00	1.420	15,000,000
09/14/2020	09/14/2035	3136G42Y8	09/14/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.600	20,000,000
09/14/2020	09/14/2035	3136G43S0	09/14/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.630	50,000,000
09/11/2020	09/11/2030	3136G42S1	09/11/2023	Bermudan	Fixed	Quarterly	10.00 NC 3.00	1.120	25,000,000
09/10/2020	09/10/2032	3136G42R3	09/10/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.430	50,000,000
09/10/2020	09/10/2025	3136G4P64	03/10/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.680	25,000,000
09/10/2020	09/10/2025	3136G4T94	03/10/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.49	0.650	25,000,000
09/09/2020	09/06/2035	3136G42T9	09/06/2023	Bermudan	Fixed	Quarterly	14.99 NC 2.99	1.500	25,000,000
09/09/2020	09/09/2030	3136G42V4	12/09/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.25	1.220	25,000,000
09/09/2020	09/06/2035	3136G42W2	09/06/2022	Bermudan	Fixed	Quarterly	14.99 NC 1.99	1.600	45,000,000
09/09/2020	09/09/2030	3136G42X0	09/09/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.200	20,000,000
09/09/2020	09/09/2033	3136G43A9	09/09/2022	Bermudan	Fixed	Quarterly	13.00 NC 2.00	1.350	15,000,000
09/09/2020	09/09/2025	3136G4N66	09/09/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.590	15,000,000
09/08/2020	09/08/2025	3136G42Z5	09/08/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.500	30,000,000
09/08/2020	09/08/2025	3136G4N58	09/08/2022	European	Fixed	One Time	5.00 NC 2.00	0.540	15,000,000
09/03/2020	06/03/2024	3136G42M4	09/03/2021	Bermudan	Fixed	Quarterly	3.75 NC 1.00	0.250	20,000,000
08/28/2020	08/27/2026	3136G42G7	08/27/2021	Bermudan	Fixed	Quarterly	6.00 NC 1.00	0.730	35,000,000
08/28/2020	08/28/2034	3136G42H5	05/28/2021	Bermudan	Fixed	Quarterly	14.00 NC 0.75	1.520	15,000,000
08/28/2020	08/28/2030	3136G42L6	02/28/2023	Bermudan	Fixed	Quarterly	10.00 NC 2.50	1.110	25,000,000
08/28/2020	08/26/2033	3136G42N2	08/26/2022	Bermudan	Fixed	Quarterly	12.99 NC 1.99	1.350	60,000,000
08/28/2020	08/28/2035	3136G42P7	08/28/2023	Bermudan	Fixed	Quarterly	15.00 NC 3.00	1.500	25,000,000
08/28/2020	08/24/2035	3136G42Q5	08/24/2022	Bermudan	Fixed	Quarterly	14.99 NC 1.99	1.625	100,000,000
08/28/2020	08/28/2030	3136G4L92	08/28/2023	Bermudan	Fixed	Quarterly	10.00 NC 3.00	1.000	30,000,000
08/28/2020	08/28/2025	3136G4M83	02/28/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.600	70,000,000
08/28/2020	08/28/2030	3136G4P80	08/28/2023	Bermudan	Fixed	Quarterly	10.00 NC 3.00	1.100	25,000,000



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08/28/2020	08/28/2025	3136G4R62	02/28/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.625	165,000,000
08/28/2020	08/26/2030	3136G4R88	08/26/2022	Bermudan	Fixed	Quarterly	9.99 NC 1.99	1.180	100,000,000
08/28/2020	08/28/2030	3136G4S20	08/28/2023	Bermudan	Fixed	Quarterly	10.00 NC 3.00	1.120	50,000,000
08/28/2020	08/29/2025	3136G4X24	08/29/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.600	100,000,000
08/27/2020	08/27/2025	3136G42F9	08/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.625	50,000,000
08/27/2020	08/27/2032	3136G42K8	08/27/2024	Bermudan	Fixed	Quarterly	12.00 NC 4.00	1.220	200,000,000
08/27/2020	08/27/2025	3136G4H89	08/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	75,000,000
08/27/2020	08/27/2025	3136G4N33	08/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.500	35,000,000
08/27/2020	08/27/2025	3136G4Q97	08/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	75,000,000
08/27/2020	08/27/2030	3136G4S38	08/27/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.150	10,000,000
08/27/2020	08/27/2025	3136G4S53	08/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	25,000,000
08/27/2020	08/27/2025	3136G4S87	08/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	100,000,000
08/27/2020	08/27/2029	3136G4T45	08/27/2021	Bermudan	Fixed	Quarterly	9.00 NC 1.00	1.100	25,000,000
08/27/2020	08/27/2032	3136G4T78	08/27/2021	Bermudan	Fixed	Quarterly	12.00 NC 1.00	1.420	25,000,000
08/27/2020	05/27/2025	3136G4U50	05/27/2021	Bermudan	Fixed	Quarterly	4.75 NC 0.75	0.600	50,000,000
08/27/2020	08/27/2030	3136G4U68	08/27/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.250	25,000,000
08/27/2020	08/27/2035	3136G4U84	08/27/2025	Bermudan	Fixed	Quarterly	15.00 NC 5.00	1.415	100,000,000
08/27/2020	08/27/2035	3136G4V26	08/27/2021	Bermudan	Fixed	Quarterly	15.00 NC 1.00	1.500	15,000,000
08/27/2020	08/27/2025	3136G4V59	08/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.625	50,000,000
08/27/2020	08/27/2030	3136G4W82	08/27/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.050	10,000,000
08/27/2020	08/27/2031	3136G4W90	08/27/2021	Bermudan	Fixed	Quarterly	11.00 NC 1.00	1.200	30,000,000
08/27/2020	08/27/2027	3136G4X65	08/27/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.700	20,000,000
08/27/2020	05/27/2025	3136G4Y64	08/27/2021	Bermudan	Fixed	Quarterly	4.75 NC 1.00	0.550	15,000,000
08/27/2020	08/27/2024	3136G4Y72	08/27/2021	Bermudan	Fixed	Quarterly	4.00 NC 1.00	0.455	35,000,000
08/27/2020	11/27/2024	3136G4Y98	08/27/2021	Bermudan	Fixed	Quarterly	4.25 NC 1.00	0.450	15,000,000
08/27/2020	08/27/2025	3136G4Z63	08/27/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	15,000,000



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08/26/2020	08/26/2027	3136G42A0	08/26/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.800	15,000,000
08/26/2020	11/26/2024	3136G42D4	08/26/2022	Bermudan	Fixed	Quarterly	4.25 NC 2.00	0.480	15,000,000
08/26/2020	08/26/2025	3136G42E2	08/26/2021	European	Fixed	One Time	5.00 NC 1.00	0.500	15,000,000
08/26/2020	08/26/2025	3136G4J61	08/26/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.570	55,000,000
08/26/2020	08/26/2026	3136G4K93	08/26/2022	Bermudan	Fixed	Annually	6.00 NC 2.00	0.500	10,000,000
08/26/2020	08/26/2024	3136G4M91	08/26/2022	European	Fixed	One Time	4.00 NC 2.00	0.375	25,000,000
08/26/2020	11/26/2024	3136G4Q22	11/26/2021	Bermudan	Fixed	Quarterly	4.25 NC 1.25	0.500	55,000,000
08/26/2020	08/26/2027	3136G4T37	08/26/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.870	125,000,000
08/26/2020	08/26/2024	3136G4T60	08/26/2021	Bermudan	Fixed	Annually	4.00 NC 1.00	0.450	30,000,000
08/26/2020	08/26/2030	3136G4U35	08/26/2021	Bermudan	Fixed	Quarterly	10.00 NC 1.00	1.280	25,000,000
08/26/2020	08/26/2025	3136G4U92	08/26/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.600	100,000,000
08/26/2020	08/26/2025	3136G4V34	08/26/2022	European	Fixed	One Time	5.00 NC 2.00	0.550	35,000,000
08/26/2020	08/26/2025	3136G4X32	08/26/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	25,000,000
08/26/2020	08/26/2025	3136G4X40	08/26/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	125,000,000
08/26/2020	08/26/2030	3136G4X73	08/26/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.150	30,000,000
08/26/2020	08/26/2032	3136G4Y49	08/26/2022	Bermudan	Fixed	Quarterly	12.00 NC 2.00	1.250	55,000,000
08/26/2020	08/26/2025	3136G4Z30	08/26/2022	European	Fixed	One Time	5.00 NC 2.00	0.520	30,000,000
08/26/2020	11/26/2024	3136G4Z48	08/26/2022	European	Fixed	One Time	4.25 NC 2.00	0.420	40,000,000
08/26/2020	08/26/2024	3136G4Z55	08/26/2022	European	Fixed	One Time	4.00 NC 2.00	0.400	50,000,000
08/26/2020	08/26/2024	3136G4Z71	08/26/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.450	100,000,000
08/25/2020	08/25/2025	3136G4J20	02/25/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.580	30,000,000
08/25/2020	08/25/2025	3136G4J95	08/25/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.550	100,000,000
08/25/2020	08/25/2026	3136G4L35	02/25/2022	European	Fixed	One Time	6.00 NC 1.50	0.600	40,000,000
08/25/2020	08/25/2025	3136G4M42	02/25/2022	European	Fixed	One Time	5.00 NC 1.50	0.520	15,000,000
08/25/2020	08/25/2025	3136G4P72	08/25/2021	European	Fixed	One Time	5.00 NC 1.00	0.550	15,000,000
08/25/2020	08/25/2025	3136G4P98	08/25/2022	European	Fixed	One Time	5.00 NC 2.00	0.500	22,500,000



Issue Date	Maturity Date	CUSIP	First Call Date	Call Type	Coupon Type	Call Frequency	Structure	Coupon	Amount
08/25/2020	08/25/2025	3136G4S61	08/25/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.660	65,000,000
08/25/2020	02/25/2025	3136G4T52	08/25/2022	Bermudan	Fixed	Quarterly	4.50 NC 2.00	0.520	50,000,000
08/25/2020	08/25/2025	3136G4V42	08/25/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.625	25,000,000
08/25/2020	08/25/2025	3136G4W41	08/25/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	350,000,000
08/25/2020	08/25/2025	3136G4X57	08/25/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.625	100,000,000
08/25/2020	08/25/2027	3136G4X99	08/25/2023	Bermudan	Fixed	Annually	7.00 NC 3.00	0.740	100,000,000
08/24/2020	08/24/2027	3136G4L68	08/24/2022	Bermudan	Fixed	Annually	7.00 NC 2.00	0.750	50,000,000
08/24/2020	08/24/2035	3136G4Q71	08/24/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.600	100,000,000
08/24/2020	08/24/2035	3136G4R21	08/24/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.550	30,000,000
08/24/2020	05/24/2024	3136G4S79	08/24/2021	Bermudan	Fixed	Quarterly	3.75 NC 1.00	0.230	20,000,000
08/24/2020	08/24/2035	3136G4U27	08/24/2023	Bermudan	Fixed	Quarterly	15.00 NC 3.00	1.550	100,000,000
08/24/2020	08/24/2035	3136G4U76	08/24/2022	Bermudan	Fixed	Quarterly	15.00 NC 2.00	1.600	20,000,000
08/24/2020	02/24/2025	3136G4V75	02/24/2022	Bermudan	Fixed	Annually	4.50 NC 1.50	0.500	15,000,000
08/21/2020	08/21/2025	3136G4K77	08/21/2023	Bermudan	Fixed	Quarterly	5.00 NC 3.00	0.450	45,000,000
08/21/2020	08/21/2030	3136G4L43	08/21/2023	Bermudan	Fixed	Quarterly	10.00 NC 3.00	1.020	20,000,000
08/21/2020	08/21/2025	3136G4N74	02/21/2023	Bermudan	Fixed	Quarterly	5.00 NC 2.50	0.560	100,000,000
08/21/2020	08/21/2025	3136G4N82	08/21/2023	Bermudan	Fixed	Quarterly	5.00 NC 3.00	0.490	20,000,000
08/21/2020	05/21/2030	3136G4Q30	11/21/2022	Bermudan	Fixed	Quarterly	9.75 NC 2.25	1.160	25,000,000
08/21/2020	08/21/2035	3136G4Q55	08/21/2023	Bermudan	Fixed	Quarterly	15.00 NC 3.00	1.520	100,000,000
08/20/2020	05/20/2024	3136G4N41	05/20/2022	Bermudan	Fixed	Quarterly	3.75 NC 1.75	0.445	30,000,000
08/20/2020	08/20/2025	3136G4V83	08/20/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	25,000,000
08/19/2020	08/19/2025	3136G4H63	08/19/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.550	350,000,000
08/19/2020	08/19/2026	3136G4H97	08/19/2022	Bermudan	Fixed	Annually	6.00 NC 2.00	0.650	50,000,000
08/19/2020	08/19/2025	3136G4K69	08/19/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.500	15,000,000
08/19/2020	08/19/2025	3136G4L50	08/19/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.560	12,000,000
08/19/2020	08/19/2025	3136G4M34	08/19/2024	Bermudan	Fixed	Quarterly	5.00 NC 4.00	0.450	75,000,000



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08/19/2020	02/19/2025	3136G4M67	08/19/2022	Bermudan	Fixed	Quarterly	4.50 NC 2.00	0.500	100,000,000
08/19/2020	08/19/2024	3136G4P31	08/19/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.450	100,000,000
08/19/2020	08/19/2025	3136G4P49	08/19/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.600	125,000,000
08/19/2020	08/19/2025	3136G4Q48	08/19/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	55,000,000
08/19/2020	08/19/2025	3136G4Q63	11/19/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.25	0.650	10,000,000
08/19/2020	08/19/2025	3136G4Q89	08/19/2021	European	Fixed	One Time	5.00 NC 1.00	0.560	50,000,000
08/19/2020	08/19/2025	3136G4R47	08/19/2022	Bermudan	Fixed	Annually	5.00 NC 2.00	0.625	200,000,000
08/18/2020	08/18/2025	3136G4G72	08/18/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.600	50,000,000
08/18/2020	08/18/2025	3136G4H30	02/18/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.600	30,000,000
08/18/2020	08/18/2025	3136G4H71	02/18/2022	European	Fixed	One Time	5.00 NC 1.50	0.500	125,000,000
08/18/2020	08/18/2025	3136G4J53	08/18/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	100,000,000
08/18/2020	08/18/2025	3136G4K85	08/18/2022	European	Fixed	One Time	5.00 NC 2.00	0.500	140,000,000
08/18/2020	08/18/2025	3136G4L84	08/18/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.570	100,000,000
08/18/2020	08/18/2025	3136G4M26	08/18/2022	European	Fixed	One Time	5.00 NC 2.00	0.520	50,000,000
08/18/2020	08/18/2025	3136G4M75	08/18/2022	European	Fixed	One Time	5.00 NC 2.00	0.520	150,000,000
08/17/2020	11/17/2027	3136G4L76	08/17/2022	Bermudan	Fixed	Quarterly	7.25 NC 2.00	0.800	20,000,000
08/17/2020	08/17/2027	3136G4M59	08/17/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.800	25,000,000
08/17/2020	08/17/2035	3136G4S95	08/17/2023	Bermudan	Fixed	Quarterly	15.00 NC 3.00	1.530	50,000,000
08/14/2020	08/14/2025	3135G05S8	08/14/2023	Bermudan	Fixed	Quarterly	5.00 NC 3.00	0.500	450,000,000
08/14/2020	08/14/2025	3136G4C43	02/14/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.650	325,000,000
08/14/2020	08/14/2025	3136G4E82	02/14/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.650	55,000,000
08/13/2020	11/13/2029	3136G4J87	02/13/2023	Bermudan	Fixed	Quarterly	9.25 NC 2.50	1.010	25,000,000
08/12/2020	08/12/2025	3136G4A94	08/12/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.720	15,000,000
08/12/2020	08/12/2025	3136G4C76	08/12/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.700	100,000,000
08/12/2020	08/12/2030	3136G4E25	08/12/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.150	15,000,000
08/12/2020	08/12/2025	3136G4G98	08/12/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.560	50,000,000



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08/12/2020	08/12/2024	3136G4H22	08/12/2022	Bermudan	Fixed	Annually	4.00 NC 2.00	0.410	150,000,000
08/12/2020	08/12/2024	3136G4J38	08/12/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.410	100,000,000
08/12/2020	08/12/2025	3136G4J46	08/12/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.570	30,000,000
08/12/2020	08/12/2030	3136G4J79	08/12/2022	Bermudan	Fixed	Quarterly	10.00 NC 2.00	1.100	75,000,000
08/12/2020	08/12/2025	3136G4ZK2	08/12/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.750	25,000,000
08/11/2020	08/11/2025	3136G4A60	02/11/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.670	25,000,000
08/10/2020	08/10/2027	3136G4E41	08/10/2021	Bermudan	Fixed	Annually	7.00 NC 1.00	0.875	15,000,000
08/07/2020	08/08/2025	3136G4K28	08/08/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.550	50,000,000
08/05/2020	08/05/2027	3136G4H48	08/05/2022	Bermudan	Fixed	Quarterly	7.00 NC 2.00	0.800	50,000,000
08/05/2020	08/05/2025	3136G4H55	08/05/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.550	100,000,000
08/04/2020	08/04/2025	3136G4B77	08/04/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.700	100,000,000
07/30/2020	07/30/2025	3135G05M1	07/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.700	400,000,000
07/30/2020	07/30/2029	3136G4C92	07/30/2021	Bermudan	Fixed	Quarterly	9.00 NC 1.00	1.150	50,000,000
07/30/2020	07/30/2026	3136G4D91	07/30/2021	Bermudan	Fixed	Quarterly	6.00 NC 1.00	0.750	30,000,000
07/30/2020	07/30/2027	3136G4E33	07/30/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.875	25,000,000
07/30/2020	07/29/2025	3136G4G23	07/29/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.600	90,000,000
07/30/2020	07/30/2025	3136G4G31	07/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	15,000,000
07/30/2020	07/29/2024	3136G4G56	07/29/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.450	50,000,000
07/30/2020	07/30/2025	3136G4ZP1	07/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.650	80,000,000
07/29/2020	07/29/2025	3136G4B85	07/29/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.600	35,000,000
07/29/2020	07/29/2025	3136G4C27	07/29/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.700	65,000,000
07/29/2020	07/29/2025	3136G4C50	07/29/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.550	25,000,000
07/29/2020	07/29/2030	3136G4D34	01/29/2021	Bermudan	Fixed	Quarterly	10.00 NC 0.50	1.300	25,000,000
07/29/2020	07/29/2025	3136G4D75	07/29/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.600	300,000,000
07/29/2020	07/29/2024	3136G4E66	07/29/2022	Bermudan	Fixed	Quarterly	4.00 NC 2.00	0.450	30,000,000
07/29/2020	01/29/2025	3136G4E74	07/29/2021	Bermudan	Fixed	Quarterly	4.50 NC 1.00	0.570	15,000,000



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07/29/2020	07/29/2025	3136G4F32	07/29/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.600	55,000,000
07/29/2020	07/29/2025	3136G4F57	07/29/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.500	15,000,000
07/28/2020	07/28/2025	3136G4A37	01/28/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.670	60,000,000
07/28/2020	07/28/2025	3136G4D42	07/28/2023	Bermudan	Fixed	Annually	5.00 NC 3.00	0.510	15,000,000
07/28/2020	07/28/2025	3136G4ZM8	01/28/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.670	30,000,000
07/28/2020	07/28/2028	3136G4ZT3	07/28/2021	Bermudan	Fixed	Quarterly	8.00 NC 1.00	1.000	25,000,000
07/28/2020	01/28/2028	3136G4ZU0	07/28/2021	Bermudan	Fixed	Quarterly	7.50 NC 1.00	1.000	15,000,000
07/28/2020	07/28/2025	3136G4ZV8	07/28/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.680	50,000,000
07/28/2020	01/28/2028	3136G4ZW6	07/28/2021	Bermudan	Fixed	Quarterly	7.50 NC 1.00	1.000	40,000,000
07/27/2020	07/27/2028	3136G4ZN6	07/27/2022	Bermudan	Fixed	Quarterly	8.00 NC 2.00	1.000	15,000,000
07/27/2020	10/27/2028	3136G4ZZ9	07/27/2022	Bermudan	Fixed	Quarterly	8.25 NC 2.00	1.000	25,000,000
07/24/2020	07/24/2025	3136G4YE7	01/24/2022	Bermudan	Fixed	Quarterly	5.00 NC 1.50	0.700	25,000,000
07/22/2020	07/22/2025	3136G4A45	07/22/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.710	100,000,000
07/22/2020	07/22/2025	3136G4ZF3	07/22/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.600	30,000,000
07/22/2020	01/22/2029	3136G4ZX4	07/22/2022	Bermudan	Fixed	Quarterly	8.50 NC 2.00	1.000	25,000,000
07/21/2020	07/21/2025	3136G4A86	01/21/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.50	0.500	107,500,000
07/21/2020	07/21/2025	3136G4YC1	07/21/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.760	15,000,000
07/21/2020	07/21/2025	3136G4ZB2	07/21/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.720	100,000,000
07/21/2020	07/21/2025	3136G4ZG1	07/21/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.700	55,000,000
07/21/2020	07/21/2027	3136G4ZH9	07/21/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	1.000	130,000,000
07/21/2020	07/21/2025	3136G4ZJ5	07/21/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.625	50,000,000
07/21/2020	07/21/2025	3136G4ZR7	07/21/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.700	75,000,000
07/20/2020	01/20/2026	3136G4ZQ9	07/20/2021	Bermudan	Fixed	Annually	5.50 NC 1.00	0.750	15,000,000
07/20/2020	07/20/2027	3136G4ZY2	07/20/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.750	15,000,000
07/15/2020	07/15/2025	3136G4XX6	04/15/2021	Bermudan	Fixed	Quarterly	5.00 NC 0.75	0.770	15,000,000
07/15/2020	07/15/2025	3136G4YD9	07/15/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.730	15,000,000



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07/15/2020	07/15/2025	3136G4YU1	07/15/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.730	100,000,000
07/15/2020	07/15/2027	3136G4YY3	07/15/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	0.950	50,000,000
07/14/2020	07/14/2025	3136G4YH0	07/14/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.700	30,000,000
07/14/2020	07/14/2025	3136G4YL1	07/14/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.625	15,000,000
07/14/2020	07/14/2025	3136G4YR8	07/14/2021	Bermudan	Fixed	Annually	5.00 NC 1.00	0.700	15,000,000
07/14/2020	07/14/2025	3136G4YT4	07/14/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.750	10,000,000
07/10/2020	07/09/2026	3136G4YZ0	07/09/2021	Bermudan	Fixed	Quarterly	6.00 NC 1.00	0.820	50,000,000
07/09/2020	07/09/2025	3136G4YP2	07/09/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.720	35,000,000
07/09/2020	07/09/2025	3136G4YQ0	07/09/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.710	50,000,000
07/07/2020	07/07/2025	3136G4XR9	07/07/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.740	30,000,000
06/30/2020	06/30/2025	3135G05C3	06/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.750	300,000,000
06/30/2020	06/30/2026	3136G4XJ7	06/30/2021	Bermudan	Fixed	Annually	6.00 NC 1.00	0.850	85,000,000
06/30/2020	06/30/2025	3136G4XK4	06/30/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.650	75,000,000
06/30/2020	06/30/2025	3136G4XV0	06/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.730	100,000,000
06/30/2020	06/30/2025	3136G4XZ1	06/30/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.740	70,000,000
06/25/2020	06/25/2027	3136G4XF5	06/25/2021	Bermudan	Fixed	Quarterly	7.00 NC 1.00	1.100	100,000,000
06/23/2020	06/23/2025	3136G4WU3	07/16/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.06	0.850	30,000,000
06/16/2020	06/16/2025	3136G4WV1	06/16/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.750	75,000,000
06/16/2020	06/16/2025	3136G4WW9	06/16/2022	Bermudan	Fixed	Quarterly	5.00 NC 2.00	0.700	25,000,000
06/04/2020	06/04/2025	3136G4WA7	06/04/2021	Bermudan	Fixed	Quarterly	5.00 NC 1.00	0.710	40,000,000
10/30/2012	10/30/2024	3136G0U66	10/30/2014	European	Fixed	One Time	12.00 NC 2.00	2.250	50,000,000

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45,209,172,000