

Maturity Date	cusip	Coupon	Par Value	% Outstanding
5/15/2014	912828CJ7	4.75	\$ 292,000	0.0%
5/31/2014	912828SW1	0.25	\$ 469,400	0.0%
5/31/2014	912828KV1	2.25	\$ 36,077,100	0.1%
6/30/2014	912828TA8	0.25	\$ 340,200	0.0%
6/30/2014	912828KY5	2.63	\$ 492,000	0.0%
7/31/2014	912828LC2	2.63	\$ 39,958,100	0.1%
8/15/2014	912828RB8	0.50	\$ 857,000	0.0%
8/15/2014	912828CT5	4.25	\$ 849,000	0.0%
8/31/2014	912828LK4	2.38	\$ 4,693,500	0.0%
9/30/2014	912828LQ1	2.38	\$ 516,400	0.0%
10/31/2014	912828LS7	2.38	\$ 792,700	0.0%
11/15/2014	912828RQ5	0.38	\$ 487,400	0.0%
11/15/2014	912828DC1	4.25	\$ 87,588,000	0.3%
11/30/2014	912828LZ1	2.13	\$ 222,600	0.0%
12/15/2014	912828RV4	0.25	\$ 134,000	0.0%
12/31/2014	912828ME7	2.63	\$ 773,200	0.0%
1/15/2015	912828RZ5	0.25	\$ 146,000	0.0%
1/31/2015	912828MH0	2.25	\$ 392,400	0.0%
2/15/2015	912810DPO	11.25	\$ 733,000	0.0%
2/15/2015	912828SE1	0.25	\$ 769,900	0.0%
2/15/2015	912828DM9	4.00	\$ 912,000	0.0%
2/28/2015	912828MR8	2.38	\$ 224,300	0.0%
3/15/2015	912828SK7	0.38	\$ 922,200	0.0%
3/31/2015	912828MW7	2.50	\$ 739,300	0.0%
4/15/2015	912828SP6	0.38	\$ 666,200	0.0%
4/30/2015	912828MZ0	2.50	\$ 449,940,000	1.0%
5/15/2015	912828SU5	0.25	\$ 928,400	0.0%
5/15/2015	912828DV9	4.13	\$ 1,446,588,000	4.2%
5/31/2015	912828NF3	2.13	\$ 202,400	0.0%
6/15/2015	912828SZ4	0.38	\$ 356,800	0.0%
6/30/2015	912828NLO	1.88	\$ 724,400	0.0%
7/31/2015	912828NP1	1.75	\$ 948,000	0.0%
8/15/2015	912810DS4	10.63	\$ 217,400,000	5.4%
8/15/2015	912828EE6	4.25	\$ 1,069,161,000	3.3%
8/31/2015	912828NV8	1.25	\$ 425,400	0.0%
9/30/2015	912828NZ9	1.25	\$ 658,100	0.0%
10/31/2015	912828PE4	1.25	\$ 474,500	0.0%
11/15/2015	912810DT2	9.88	\$ 325,500,000	5.8%
11/15/2015	912828EN6	4.50	\$ 586,000	0.0%
11/30/2015	912828PJ3	1.38	\$ 124,600	0.0%
12/31/2015	912828PM6	2.13	\$ 353,300	0.0%
1/31/2016	912828PS3	2.00	\$ 1,911,435,500	5.4%
2/15/2016	912810DV7	9.25	\$ 2,407,000,000	44.3%
2/15/2016	912828EW6	4.50	\$ 2,461,266,000	11.3%
2/29/2016	912828B82	0.25	\$ 89,897,700	0.3%
2/29/2016	912828QJ2	2.13	\$ 21,168,635,600	57.3%

2/29/2016	912828KS8	2.63	\$	10,580,487,300	45.6%
3/31/2016	912828QA1	2.25	\$	14,551,586,000	39.8%
3/31/2016	912828KT6	2.38	\$	9,035,590,600	35.9%
4/30/2016	912828QF0	2.00	\$	13,795,217,400	37.1%
4/30/2016	912828KR0	2.63	\$	13,575,965,300	50.5%
5/15/2016	912810DW5	7.25	\$	5,624,200,000	29.9%
5/15/2016	912828FF2	5.13	\$	8,397,117,000	36.0%
5/31/2016	912828QP8	1.75	\$	14,667,904,100	38.7%
5/31/2016	912828KW9	3.25	\$	10,567,943,000	39.3%
6/30/2016	912828QR4	1.50	\$	3,855,806,200	10.7%
6/30/2016	912828KZ2	3.25	\$	9,711,088,800	35.0%
7/31/2016	912828QX1	1.50	\$	1,042,193,900	2.9%
7/31/2016	912828LD0	3.25	\$	6,136,405,800	21.4%
8/15/2016	912828FQ8	4.88	\$	6,350,557,000	28.2%
8/31/2016	912828RF9	1.00	\$	1,070,488,400	3.0%
8/31/2016	912828LL2	3.00	\$	5,903,651,700	20.5%
9/30/2016	912828RJ1	1.00	\$	1,089,663,000	3.0%
9/30/2016	912828LP3	3.00	\$	5,737,674,400	19.4%
10/31/2016	912828RM4	1.00	\$	1,330,744,700	3.7%
10/31/2016	912828LU2	3.13	\$	5,198,257,900	16.4%
11/15/2016	912810DX3	7.50	\$	8,566,000,000	45.6%
11/15/2016	912828FY1	4.63	\$	5,007,117,000	21.5%
11/30/2016	912828RU6	0.88	\$	1,585,823,800	4.3%
11/30/2016	912828MA5	2.75	\$	8,950,931,500	27.2%
12/31/2016	912828RX0	0.88	\$	1,133,424,800	3.1%
12/31/2016	912828MD9	3.25	\$	10,568,398,600	32.1%
1/31/2017	912828SC5	0.88	\$	1,260,621,000	3.5%
1/31/2017	912828MK3	3.13	\$	6,095,441,800	18.7%
2/15/2017	912828GH7	4.63	\$	7,158,553,000	32.3%
2/28/2017	912828SJ0	0.88	\$	1,699,813,000	4.8%
2/28/2017	912828MS6	3.00	\$	11,475,456,600	35.0%
3/31/2017	912828SM3	1.00	\$	2,927,889,900	8.2%
3/31/2017	912828MV9	3.25	\$	10,631,468,000	32.1%
4/30/2017	912828SS0	0.88	\$	1,517,358,100	4.2%
4/30/2017	912828NA4	3.13	\$	12,390,620,900	37.9%
5/15/2017	912810DY1	8.75	\$	7,257,000,000	46.6%
5/15/2017	912828GS3	4.50	\$	13,226,342,000	51.7%
5/31/2017	912828SY7	0.63	\$	408,469,200	1.2%
5/31/2017	912828NG1	2.75	\$	11,501,631,800	36.3%
6/30/2017	912828TB6	0.75	\$	2,330,340,100	6.6%
6/30/2017	912828NK2	2.50	\$	10,554,466,600	34.2%
7/31/2017	912828TG5	0.50	\$	4,219,000,000	12.1%
7/31/2017	912828NR7	2.38	\$	7,575,256,500	25.3%
8/15/2017	912810DZ8	8.88	\$	6,145,000,000	56.0%
8/15/2017	912828HA1	4.75	\$	12,510,000,000	44.7%
8/31/2017	912828TM2	0.63	\$	269,000,000	0.8%
8/31/2017	912828NW6	1.88	\$	2,928,037,100	9.9%

9/30/2017	912828TS9	0.63	\$	4,191,000,000	12.0%
9/30/2017	912828PA2	1.88	\$	6,755,631,000	22.6%
10/31/2017	912828TWO	0.75	\$	5,280,000,000	15.1%
10/31/2017	912828PF1	1.88	\$	3,421,478,900	11.6%
11/15/2017	912828HH6	4.25	\$	11,007,924,000	39.8%
11/30/2017	912828UA6	0.63	\$	70,000,000	0.2%
11/30/2017	912828PK0	2.25	\$	7,798,703,200	25.9%
12/31/2017	912828UE8	0.75	\$	4,220,000,000	12.1%
12/31/2017	912828PN4	2.75	\$	13,283,607,000	43.6%
1/31/2018	912828UJ7	0.88	\$	13,100,000,000	37.4%
1/31/2018	912828PT1	2.63	\$	14,000,875,100	47.3%
2/15/2018	912828HR4	3.50	\$	16,562,224,000	42.2%
2/28/2018	912828UR9	0.75	\$	5,954,000,000	17.0%
2/28/2018	912828PY0	2.75	\$	17,379,040,900	56.8%
3/31/2018	912828UU2	0.75	\$	9,900,000,000	28.3%
3/31/2018	912828QB9	2.88	\$	15,106,514,100	49.9%
4/30/2018	912828UZ1	0.63	\$	3,912,000,000	11.2%
4/30/2018	912828QG8	2.63	\$	19,538,665,800	63.4%
5/15/2018	912810EA2	9.13	\$	3,888,900,000	57.9%
5/15/2018	912828HZ6	3.88	\$	21,795,923,000	64.0%
5/31/2018	912828VE7	1.00	\$	1,409,000,000	4.0%
5/31/2018	912828QQ6	2.38	\$	20,473,892,000	65.1%
6/30/2018	912828VK3	1.38	\$	10,860,000,000	31.0%
6/30/2018	912828QT0	2.38	\$	15,799,639,400	52.8%
7/31/2018	912828VQ0	1.38	\$	6,253,000,000	17.9%
7/31/2018	912828QY9	2.25	\$	20,406,532,000	68.3%
8/15/2018	912828JH4	4.00	\$	22,606,630,900	61.4%
8/31/2018	912828RE2	1.50	\$	19,153,976,100	29.5%
9/30/2018	912828RH5	1.38	\$	17,053,863,600	26.3%
10/31/2018	912828WD8	1.25	\$	3,127,000,000	8.9%
10/31/2018	912828RP7	1.75	\$	17,472,617,000	58.0%
11/15/2018	912810EB0	9.00	\$	3,842,000,000	53.6%
11/15/2018	912828JR2	3.75	\$	30,344,856,600	52.9%
11/30/2018	912828A34	1.25	\$	3,400,000,000	9.7%
11/30/2018	912828RT9	1.38	\$	16,541,968,300	54.6%
12/31/2018	912828RY8	1.38	\$	12,695,123,400	42.4%
12/31/2018	912828A75	1.50	\$	103,000,000	0.3%
1/31/2019	912828SD3	1.25	\$	5,843,714,500	19.8%
1/31/2019	912828B33	1.50	\$	1,616,000,000	4.6%
2/15/2019	912810EC8	8.88	\$	7,497,000,000	57.3%
2/15/2019	912828KD1	2.75	\$	34,124,943,800	58.2%
2/28/2019	912828SH4	1.38	\$	4,962,645,000	16.9%
2/28/2019	912828C24	1.50	\$	1,439,325,500	4.1%
3/31/2019	912828SN1	1.50	\$	17,962,451,700	60.5%
4/30/2019	912828ST8	1.25	\$	19,928,153,800	66.9%
5/15/2019	912828KQ2	3.13	\$	31,255,691,900	48.5%
5/31/2019	912828SX9	1.13	\$	16,864,388,800	58.2%

6/30/2019	912828TC4	1.00	\$	17,715,081,700	60.5%
7/31/2019	912828TH3	0.88	\$	13,943,000,000	48.1%
8/15/2019	912810ED6	8.13	\$	13,258,100,000	70.0%
8/15/2019	912828LJ7	3.63	\$	38,404,027,100	57.5%
8/31/2019	912828TN0	1.00	\$	12,116,000,000	41.8%
9/30/2019	912828TR1	1.00	\$	8,391,000,000	28.9%
10/31/2019	912828TV2	1.25	\$	14,657,000,000	50.5%
11/15/2019	912828LY4	3.38	\$	34,520,602,900	48.6%
11/30/2019	912828UB4	1.00	\$	6,968,000,000	24.0%
12/31/2019	912828UF5	1.13	\$	7,030,000,000	24.2%
1/31/2020	912828UL2	1.38	\$	5,815,000,000	20.1%
2/15/2020	912810EE4	8.50	\$	6,633,079,000	70.0%
2/15/2020	912828MP2	3.63	\$	27,744,187,400	38.8%
2/29/2020	912828UQ1	1.25	\$	9,630,000,000	33.2%
3/31/2020	912828UV0	1.13	\$	10,605,000,000	36.6%
4/30/2020	912828VA5	1.13	\$	5,138,000,000	17.7%
5/15/2020	912810EF1	8.75	\$	5,305,600,000	70.0%
5/15/2020	912828ND8	3.50	\$	36,621,847,200	53.7%
5/31/2020	912828VF4	1.38	\$	4,755,000,000	16.4%
6/30/2020	912828VJ6	1.88	\$	12,868,000,000	44.4%
7/31/2020	912828VP2	2.00	\$	6,026,000,000	20.8%
8/15/2020	912810EG9	8.75	\$	11,941,100,000	70.0%
8/15/2020	912828NT3	2.63	\$	33,182,924,300	48.9%
8/31/2020	912828VV9	2.13	\$	2,699,000,000	9.3%
9/30/2020	912828VZ0	2.00	\$	8,202,000,000	28.3%
10/31/2020	912828WC0	1.75	\$	1,058,000,000	3.6%
11/15/2020	912828PC8	2.63	\$	10,960,213,000	16.3%
11/30/2020	912828A42	2.00	\$	3,816,000,000	13.2%
12/31/2020	912828A83	2.38	\$	5,750,000,000	19.8%
1/31/2021	912828B58	2.13	\$	2,619,000,000	9.0%
2/15/2021	912810EH7	7.88	\$	7,052,600,000	70.0%
2/15/2021	912828PX2	3.63	\$	21,993,406,200	32.5%
2/28/2021	912828B90	2.00	\$	1,143,469,700	3.9%
3/31/2021	912828C57	2.25	\$	1,014,000,000	3.5%
5/15/2021	912810EJ3	8.13	\$	7,046,500,000	70.0%
5/15/2021	912828QN3	3.13	\$	36,425,000,000	55.2%
8/15/2021	912810EK0	8.13	\$	6,654,000,000	70.0%
8/15/2021	912828RC6	2.13	\$	26,222,892,600	39.3%
11/15/2021	912810EL8	8.00	\$	21,441,900,000	70.0%
11/15/2021	912828RR3	2.00	\$	28,661,361,500	40.9%
2/15/2022	912828SF8	2.00	\$	44,023,588,400	59.3%
5/15/2022	912828SV3	1.75	\$	42,322,149,100	61.4%
8/15/2022	912810EM6	7.25	\$	5,534,500,000	54.6%
8/15/2022	912828TJ9	1.63	\$	43,552,000,000	66.0%
11/15/2022	912810EN4	7.63	\$	4,888,000,000	65.8%
11/15/2022	912828TY6	1.63	\$	28,973,000,000	43.9%
2/15/2023	912810EP9	7.13	\$	11,046,500,000	70.0%

2/15/2023	912828UN8	2.00	\$	14,285,000,000	21.6%
5/15/2023	912828VB3	1.75	\$	7,291,000,000	11.0%
8/15/2023	912810EQ7	6.25	\$	14,684,500,000	64.8%
8/15/2023	912828VS6	2.50	\$	20,791,000,000	31.5%
11/15/2023	912828WE6	2.75	\$	7,863,000,000	11.9%
2/15/2024	912828B66	2.75	\$	4,761,000,000	7.2%
11/15/2024	912810ES3	7.50	\$	5,402,100,000	56.2%
2/15/2025	912810ET1	7.63	\$	5,417,500,000	57.0%
8/15/2025	912810EV6	6.88	\$	7,219,500,000	64.5%
2/15/2026	912810EW4	6.00	\$	4,636,000,000	36.1%
8/15/2026	912810EX2	6.75	\$	4,924,000,000	55.9%
11/15/2026	912810EY0	6.50	\$	5,735,000,000	52.8%
2/15/2027	912810EZ7	6.63	\$	5,925,000,000	62.2%
8/15/2027	912810FA1	6.38	\$	5,259,500,000	57.2%
11/15/2027	912810FB9	6.13	\$	11,741,500,000	53.3%
8/15/2028	912810FE3	5.50	\$	4,966,808,000	42.2%
11/15/2028	912810FF0	5.25	\$	2,578,000,000	23.5%
2/15/2029	912810FG8	5.25	\$	4,910,000,000	43.3%
8/15/2029	912810FJ2	6.13	\$	6,242,000,000	55.8%
5/15/2030	912810FM5	6.25	\$	8,729,700,000	51.2%
2/15/2031	912810FP8	5.38	\$	3,119,740,000	19.0%
2/15/2036	912810FT0	4.50	\$	11,541,823,000	43.7%
2/15/2037	912810PT9	4.75	\$	11,592,591,000	69.9%
5/15/2037	912810PU6	5.00	\$	14,989,046,000	70.0%
2/15/2038	912810PW2	4.38	\$	15,745,000,200	69.9%
5/15/2038	912810PX0	4.50	\$	17,849,256,600	70.0%
2/15/2039	912810QA9	3.50	\$	13,361,527,100	51.6%
5/15/2039	912810QB7	4.25	\$	27,144,742,200	70.0%
8/15/2039	912810QC5	4.50	\$	26,627,955,300	64.3%
11/15/2039	912810QD3	4.38	\$	29,182,975,300	65.5%
2/15/2040	912810QE1	4.63	\$	22,633,224,400	50.4%
5/15/2040	912810QH4	4.38	\$	24,398,176,000	56.1%
8/15/2040	912810QK7	3.88	\$	25,867,010,100	59.9%
11/15/2040	912810QL5	4.25	\$	23,884,015,000	55.7%
2/15/2041	912810QN1	4.75	\$	24,067,045,200	56.0%
5/15/2041	912810QQ4	4.38	\$	27,309,000,000	65.0%
8/15/2041	912810QS0	3.75	\$	25,209,928,400	59.3%
11/15/2041	912810QT8	3.13	\$	29,177,669,600	65.4%
2/15/2042	912810QU5	3.13	\$	26,256,998,800	55.6%
5/15/2042	912810QW1	3.00	\$	27,197,827,800	61.9%
8/15/2042	912810QX9	2.75	\$	14,844,000,000	35.3%
11/15/2042	912810QY7	2.75	\$	10,195,000,000	24.3%
2/15/2043	912810QZ4	3.13	\$	10,330,000,000	24.6%
5/15/2043	912810RB6	2.88	\$	282,000,000	0.7%
8/15/2043	912810RC4	3.63	\$	2,266,000,000	5.4%
11/15/2043	912810RD2	3.75	\$	18,000,000	0.0%
4/15/2015	912828MY3	0.50	\$	650,900	0.0%

4/15/2016	912828QD5	0.13	\$	367,024,600	1.0%
7/15/2016	912828FL9	2.50	\$	3,073,000,000	15.4%
1/15/2017	912828GD6	2.38	\$	2,590,507,000	15.0%
4/15/2017	912828SQ4	0.13	\$	429,877,900	1.0%
7/15/2017	912828GX2	2.63	\$	1,083,000,000	7.7%
1/15/2018	912828HN3	1.63	\$	2,630,955,000	16.1%
4/15/2018	912828UX6	0.13	\$	213,000,000	0.4%
7/15/2018	912828JE1	1.38	\$	974,000,000	6.5%
1/15/2019	912828JX9	2.13	\$	1,775,763,100	12.1%
7/15/2019	912828LA6	1.88	\$	527,976,300	3.5%
1/15/2020	912828MF4	1.38	\$	979,904,900	5.2%
7/15/2020	912828NM8	1.25	\$	4,492,733,300	13.9%
1/15/2021	912828PP9	1.13	\$	4,684,201,300	12.8%
7/15/2021	912828QV5	0.63	\$	849,867,200	2.4%
1/15/2022	912828SA9	0.13	\$	2,497,440,300	6.1%
7/15/2022	912828TE0	0.13	\$	355,000,000	0.9%
1/15/2023	912828UH1	0.13	\$	14,000,000	0.0%
7/15/2023	912828VM9	0.38	\$	12,000,000	0.0%
1/15/2025	912810FR4	2.38	\$	6,576,899,000	23.5%
1/15/2026	912810FS2	2.00	\$	3,567,993,000	17.9%
1/15/2027	912810PS1	2.38	\$	3,048,379,000	18.5%
1/15/2028	912810PV4	1.75	\$	1,639,237,500	10.5%
4/15/2028	912810FD5	3.63	\$	7,237,000,000	43.2%
1/15/2029	912810PZ5	2.50	\$	336,301,200	2.4%
4/15/2029	912810FH6	3.88	\$	7,952,000,000	40.9%
4/15/2032	912810FQ6	3.38	\$	405,000,000	8.1%
2/15/2040	912810QF8	2.13	\$	7,270,388,200	48.0%
2/15/2041	912810QP6	2.13	\$	14,064,902,100	58.7%
2/15/2042	912810QV3	0.75	\$	5,123,751,900	22.2%
2/15/2043	912810RA8	0.63	\$	9,647,000,000	42.0%
2/15/2044	912810RF7	1.38	\$	969,283,700	10.8%