

Current Callable Agency Market 5/17/2012

Issuer	Coupon	Maturity	Call	Structure	Coupon Type	Price	YTM	YTC
FHLB	0.300	5/28/2013	8/28/2012	1-NC3MO BERM	FIXED	100.000	0.300	0.300
FHLB	0.300	6/13/2013	3/4/2013	1-NC9MO 1X	FIXED	100.000	0.300	0.300
FHLB	0.300	6/17/2013	9/7/2012	1-NC3MO BERM	FIXED	100.000	0.300	0.300
FHLB	0.460	12/16/2013	7/16/2012	1.5-NC1MBERM	FIXED	100.000	0.460	0.460
FHLB	0.430	6/13/2014	12/13/2012	2-NC6MO INC	FIXED	100.000	0.430	0.430
FHLB	0.500	6/16/2014	7/16/2012	2-NC1MO INC	FIXED	100.000	0.500	0.500
FHLB	0.550	12/5/2014	7/5/2012	2.5-NC1MBERM	FIXED	100.000	0.550	0.550
FHLB	0.600	5/29/2015	5/29/2014	3-NC2 1X INC	FIXED	100.000	0.600	0.600
FNMA	0.750	12/14/2015	6/14/2013	3.5-NC1 BERM	FIXED	100.000	0.750	0.750
FNMA	1.000	8/29/2016	5/29/2013	4.25-NC1BERM	FIXED	100.000	1.000	1.000
FHLMC	1.300	6/7/2017	6/7/2013	5-NC1 BERM	FIXED	100.000	1.300	1.300
FHLMC	1.250	6/12/2017	6/12/2014	5-NC2 BERM	FIXED	100.000	1.250	1.250
FHLMC	1.250	6/14/2017	6/14/2013	5-NC1 BERINC	FIXED	100.000	1.250	1.250
FHLMC	1.400	6/12/2018	6/12/2013	6-NC1 1X	FIXED	100.000	1.400	1.400
FHLMC	1.700	6/13/2019	6/13/2014	7-NC2 1X	FIXED	100.000	1.700	1.700
FHLB	2.000	12/13/2019	9/13/2012	7.5-NC3MCONT	FIXED	100.000	2.000	2.000
FHLMC	2.070	6/4/2020	6/4/2013	8-NC1 BERM	FIXED	100.000	2.070	2.070
FHLMC	2.000	6/12/2020	6/12/2013	8-NC1 BERINC	FIXED	100.000	2.000	2.000
FHLMC	2.000	12/11/2020	6/11/2014	8.5-NC2 1X	FIXED	100.000	2.000	2.000
FHLB	2.400	6/11/2021	9/11/2012	9-NC3MO BERM	FIXED	100.000	2.400	2.400
FHLB	2.590	6/6/2022	9/6/2012	10-NC3MOCONT	FIXED	100.000	2.590	2.590
FHLB	3.000	12/13/2024	9/13/2012	12.5-NC3MCON	FIXED	100.000	3.000	3.000
FHLMC	3.000	12/12/2025	6/12/2013	13.5-NC1BERM	FIXED	100.000	3.000	3.000
FNMA	3.000	6/14/2027	6/14/2013	15-NC1 BERM	FIXED	100.000	3.000	3.000
FHLB	0.250	6/11/2014	9/11/2012	2-NC3M INC	STEP CPN	100.000	0.624	0.250
FNMA	0.400	6/5/2015	6/5/2013	3-NC1 BERINC	STEP CPN	100.000	0.838	0.400
FNMA	0.625	6/6/2016	6/6/2013	4-NC1 BERM	STEP CPN	100.000	1.287	0.625
FHLB	0.500	11/28/2016	11/28/2012	4.5-NC6M INC	STEP CPN	100.000	1.268	0.500
FHLB	0.500	5/23/2017	11/23/2012	5-NC6MO INC	STEP CPN	100.000	1.495	0.500
FNMA	0.750	5/24/2017	5/24/2013	5-NC1 BERINC	STEP CPN	100.000	1.292	0.750
FNMA	1.000	6/7/2017	6/7/2013	5-NC1 CNRY	STEP CPN	100.000	1.294	1.000
FHLB	1.000	6/13/2017	9/13/2012	5-NC3MO BERM	STEP CPN	100.000	1.232	1.000
FHLB	0.500	6/13/2017	9/13/2012	5-NC3MO INC	STEP CPN	100.000	2.063	0.500
FNMA	0.750	6/14/2017	6/14/2013	5-NC1 BERM	STEP CPN	100.000	1.536	0.750
FHLB	1.000	6/14/2017	9/14/2012	5-NC3MO INC	STEP CPN	100.000	1.293	1.000
FHLB	0.500	6/14/2017	9/14/2012	5-NC3MO BERM	STEP CPN	100.000	1.695	0.500
FHLB	1.000	11/24/2017	8/24/2012	5.5-NC3MOINC	STEP CPN	100.000	1.399	1.000
FHLB	1.000	12/11/2017	9/11/2012	5.5-NC3MBERM	STEP CPN	100.000	1.475	1.000
FHLB	0.500	2/28/2018	2/28/2013	5.75-NC9MO1X	STEP CPN	100.000	1.366	0.500
FHLB	0.550	12/14/2018	9/14/2012	6.5-NC3MBERM	STEP CPN	100.000	2.108	0.550
FHLB	1.000	5/24/2022	8/24/2012	10-NC3MO INC	STEP CPN	100.000	3.505	1.000
FHLB	2.000	6/7/2022	9/7/2012	10-NC3MO INC	STEP CPN	100.000	2.706	2.000
FHLB	1.500	6/13/2022	6/13/2014	10-NC2 CNRY	STEP CPN	100.000	2.715	1.500
FHLB	2.000	5/21/2027	5/21/2014	15-NC2 BERM	STEP CPN	100.000	3.442	2.000
FHLB	2.000	5/21/2027	6/21/2012	15-NC1MOBERM	STEP CPN	100.000	4.001	2.000
FNMA	2.000	5/24/2027	5/24/2013	15-NC1 BERM	STEP CPN	100.000	3.681	2.000
FHLB	2.050	5/28/2027	11/28/2012	15-NC6MOBERM	STEP CPN	100.000	4.002	2.050
FNMA	2.000	6/14/2027	6/14/2013	15-NC1 BERM	STEP CPN	100.000	3.777	2.000
FNMA	3.000	5/24/2032	5/24/2013	20-NC1 BERM	STEP CPN	100.000	3.893	3.000
FNMA	2.000	5/24/2032	5/24/2013	20-NC1 BERM	STEP CPN	100.000	4.635	2.000
FNMA	2.000	6/14/2032	6/14/2013	20-NC1 VERDE	STEP CPN	100.000	3.709	2.000

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