

Current Callable Agency Market 5/11/2012

Issuer	Coupon	Maturity	Call	Structure	Coupon Type	Price	YTM	YTC
FHLB	0.270	5/21/2013	2/21/2013	1-NC9MO 1X	FIXED	100.000	0.270	0.270
FHLB	0.290	6/10/2013	2/25/2013	1-NC9MO 1X	FIXED	100.000	0.290	0.290
FHLB	0.260	6/12/2013	11/23/2012	1-NC6MO BERM	FIXED	100.000	0.260	0.260
FFCB	0.270	11/21/2013	8/21/2012	1.5-NC3MCONT	FIXED	100.000	0.270	0.270
FHLB	0.420	5/23/2014	6/25/2012	2-NC1MO BERM	FIXED	100.000	0.420	0.420
FNMA	0.500	11/24/2014	5/24/2013	2.5-NC1 1X	FIXED	100.000	0.500	0.500
FNMA	0.650	5/22/2015	5/22/2013	3-NC1 BERINC	FIXED	100.000	0.650	0.650
FHLB	0.700	11/23/2015	11/23/2012	3.5-NC6MBERM	FIXED	100.000	0.700	0.700
FNMA	0.950	6/3/2016	6/3/2013	4-NC1 BERM	FIXED	100.000	0.950	0.950
FHLB	0.850	6/6/2016	6/6/2014	4-NC2 CONT	FIXED	100.000	0.850	0.850
FHLMC	1.200	5/30/2017	5/30/2014	5-NC2 BERM	FIXED	100.000	1.200	1.200
FNMA	1.200	5/30/2017	5/30/2013	5-NC1 BERINC	FIXED	100.000	1.200	1.200
FHLB	1.150	6/6/2017	6/6/2014	5-NC2 CONT	FIXED	100.000	1.150	1.150
FHLMC	1.250	11/30/2017	5/30/2014	5.5-NC2 INC	FIXED	100.000	1.250	1.250
FHLMC	1.350	11/30/2017	5/30/2013	5.5-NC1.BERM	FIXED	100.000	1.350	1.350
FHLB	1.370	12/5/2017	9/5/2012	5.5-NC3MCONT	FIXED	100.000	1.370	1.370
FNMA	1.500	11/30/2018	5/30/2013	6.5-NC1 INC	FIXED	100.000	1.500	1.500
FHLB	1.900	6/7/2019	9/7/2012	7-NC3MO INC	FIXED	100.000	1.900	1.900
FFCB	2.050	2/21/2020	8/21/2012	7.75-NC3MCON	FIXED	100.000	2.050	2.050
FFCB	2.120	5/21/2020	8/21/2012	8-NC3MO CONT	FIXED	100.000	2.120	2.120
FHLMC	2.150	11/24/2020	5/24/2013	8.5-NC1 BERM	FIXED	100.000	2.150	2.150
FFCB	2.490	11/17/2021	8/17/2012	9.5-NC3MCONT	FIXED	100.000	2.490	2.490
FFCB	2.550	5/17/2022	5/17/2013	10-NC1 CONT	FIXED	100.000	2.550	2.550
FHLB	2.625	6/6/2022	9/6/2012	10-NC3MOCONT	FIXED	100.000	2.625	2.625
FHLB	2.980	6/7/2024	9/7/2012	12-NC3MOCONT	FIXED	100.000	2.980	2.980
FFCB	3.000	2/21/2025	8/21/2012	12.75-NC3MCO	FIXED	100.000	3.000	3.000
FNMA	3.000	12/5/2025	6/5/2013	13.5-NC1BERM	FIXED	100.000	3.000	3.000
FHLB	3.250	6/4/2027	12/4/2012	15-NC6MOCONT	FIXED	100.000	3.250	3.250
FHLB	3.450	6/7/2029	9/7/2012	17-NC3MOCONT	FIXED	100.000	3.450	3.450
FNMA	0.500	11/23/2015	11/23/2012	3.5-NC6MBERM	STEP CPN	100.000	0.890	0.500
FHLB	0.650	5/24/2016	5/24/2013	4-NC1 BERM	STEP CPN	100.000	0.811	0.650
FHLB	0.750	5/22/2017	8/22/2012	5-NC3MO INC	STEP CPN	100.000	1.292	0.750
FHLB	0.750	5/24/2017	8/24/2012	5-NC3MO INC	STEP CPN	100.000	1.310	0.750
FNMA	1.000	6/7/2017	6/7/2013	5-NC1 BERM	STEP CPN	100.000	1.257	1.000
FHLB	1.000	11/28/2018	11/28/2012	6.5-NC6MOINC	STEP CPN	100.000	2.011	1.000
FHLB	1.000	11/22/2019	8/22/2012	7.5-NC3MBERM	STEP CPN	100.000	2.547	1.000
FHLB	1.000	11/24/2020	8/24/2012	8.5-NC3MOINC	STEP CPN	100.000	2.469	1.000
FHLB	1.000	5/24/2022	8/24/2012	10-NC3MO INC	STEP CPN	100.000	3.136	1.000
FHLB	2.000	5/25/2022	11/25/2013	10-NC1.5BERM	STEP CPN	100.000	2.506	2.000
FHLB	1.000	6/6/2022	9/6/2012	10-NC3MOBERM	STEP CPN	100.000	3.309	1.000
FHLB	2.000	6/7/2022	9/7/2012	10-NC3MOBERM	STEP CPN	100.000	2.706	2.000
FHLB	2.000	11/27/2024	8/27/2012	12.5-NC3MINC	STEP CPN	100.000	3.107	2.000
FHLB	2.000	12/6/2024	9/6/2012	12.5-NC3MBERM	STEP CPN	100.000	3.007	2.000
FHLB	2.000	5/24/2027	8/24/2012	15-NC3MO INC	STEP CPN	100.000	4.012	2.000
FNMA	1.000	5/24/2027	5/24/2013	15-NC1 BERM	STEP CPN	100.000	4.704	1.000
FNMA	1.000	5/24/2027	5/24/2013	15-NC1 BERM	STEP CPN	100.000	4.226	1.000
FNMA	1.500	5/24/2027	5/24/2013	15-NC1 VERDE	STEP CPN	100.000	3.983	1.500
FNMA	1.250	5/24/2027	5/24/2013	15-NC1 BERM	STEP CPN	100.000	3.988	1.250
FNMA	2.250	5/24/2027	5/24/2013	15-NC1 BERM	STEP CPN	100.000	3.483	2.250
FHLB	1.000	5/28/2027	8/28/2012	15-NC3MOBERM	STEP CPN	100.000	4.705	1.000
FHLB	3.000	5/24/2032	8/24/2012	20-NC3MOBERM	STEP CPN	100.000	3.330	3.000

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