

Working with Securities Brokers and Dealers-David Delaney

Wednesday, October 26, 2016

8mm FHLMC .875% 10-12-18 noncall --

Offered @ 100 = .875% YTM ED7

15mm FHLB 1.20% 5/15/20 with a one time (euro) call 11-15-17

Offered at par and settles 11/15/16 TJ0

10mm FHLMC Step Up due 10-28-19 -- Quarterly call begins 04/28/17

Offered at Par and settles 10-28-16

Coupons: QUARTERLY -> .75% to 4/28/17 then quarterly steps:

.875; 1.00; 1.125; 1.25; 1.50;

1.625; 1.75; 2.00; 2.50; 3.00

YTM = 1.50% Worst = .75% TV6

5mm FNMA Step Up due 10-26-21 -- Quarterly call starts 4/26/17

Offered at par and settles 10-26-21

COUPONS: ANNUAL -> 1.00, 1.50, 1.75, 2.00, 3.00

YTM = 1.83% Worst = 1.00% DL4

FHLMC Step Up due 10-25-19

Callable Twice Only -- 10-25-17 and 10-25-18

Offered at par and settles 10-25-16

Coupons: Annual -> .75% -> 1.50% -> 3.00%

YTM = 1.73%      Worst = .75%      UQ5