



STEPUP

Offering SU7784

Description Step-Up 7784 - 2 Year/No Call for 6 Months./One Time Call

Settlement Date 02/25/2010

Maturity Date 02/24/2012

First Call Date 08/25/2010

Call Type One Time

Initial Indicated Rates 0.55 (.60 for \$500,000 or more)

SU Detail

First Step-Up Date 08/25/2010

First Step-Up Rate 1.82 (1.87 for \$500,000 or more)

Interest Rate Shock / OAS Analysis

| +300 | +200 | +100 | 0 | -100 | -200 | -300 |
|--------|--------|--------|--------|---------|---------|---------|
| 95.201 | 97.003 | 98.712 | 100.00 | 100.187 | 100.187 | 100.186 |

Option Adjusted Spread (bps) 32

Volatility Percent 67.0

Dividend Payment Frequency

Begin Date 03/25/2010

Frequency Monthly

Day Of Month 25

Close Date 02/23/2010

Close Time 11:30 AM

Minimum Amount \$100,000.00

Schedule SU7784

Type 640

Certificate Details

Callable one time on 08/25/2010 with 5 business days notice. All notices will be given by 5:00 p.m. CST. Members may purchase a minimum of \$100,000.00 any time daily between 9:00 a.m. to 4:00 p.m. CST until the offering closes at 11:30 a.m. CST on 02/23/2010. The actual dividend rate on the certificate will be declared at the time of purchase.