

# FHLBank Pittsburgh

## WEEKLY FINANCIAL SUMMARY

Bank Credit Product Rates*						
	Monday	Tuesday	Wednesday	Thursday	Friday	
<b>Convertible Select</b>						
5yr/6mo	1.94	1.96	1.91	1.95	1.93	
5yr/2yr	2.49	2.58	2.51	2.49	2.52	
10yr/1yr	1.99	2.70	1.96	2.05	2.03	
10yr/5yr	3.32	3.51	3.35	3.41	3.44	
<b>RepoPlus Loans</b>						
Overnight	2.25	2.50	2.50	2.40	2.40	
30 Days-Fixed	2.48	2.45	2.45	2.43	2.43	
<b>Mid-Term Repo Fixed</b>						
90 Days-Fixed	2.38	2.39	2.39	2.36	2.38	
12 Mth-Fixed	2.46	2.46	2.42	2.41	2.43	
3 Mth/1 Mth Adj	-----	-----	1 Month LIBOR + .380	-----	-----	
6 Mth/1 Mth Adj	-----	-----	1 Month LIBOR + .300	-----	-----	
9 Mth/3 Mth Adj	-----	-----	3 Month LIBOR + .080	-----	-----	
12 Mth/1 Mth Adj	-----	-----	1 Month LIBOR + .230	-----	-----	
12 Mth/3 Mth Adj	-----	-----	3 Month LIBOR + .080	-----	-----	
2 Years	2.46	2.70	2.66	2.60	2.64	
3 Years	2.95	3.03	2.99	2.95	3.00	
<b>Fixed-Rate Credit</b>						
5 Years	3.57	3.68	3.63	3.62	3.68	
10 Years	4.23	4.33	4.28	4.35	4.50	
<b>Amortizing</b>						
5 Years	3.18	3.33	3.22	3.19	3.24	
10 Years	3.81	3.92	3.86	3.88	3.96	
15 Yrs - 7 Yr Balloon	3.85	3.95	3.89	3.91	3.98	
30 Yrs - 20 Yr Balloon	4.44	4.54	4.49	4.57	4.64	
<b>Convertible Select with 6.50% Strike Rate</b>						
5 Year/1 Year	3.37	3.48	3.43	3.38	3.44	
10 Year/1 Year	3.73	3.81	3.75	3.75	3.78	
<b>Adjustable-Rate Credit - Spread to Index</b>						
1 Yr	Prime	-2.47	-2.47	-2.47	-2.47	-2.47
	Fed Funds	0.56	0.56	0.56	0.56	0.56
3 Yr	Prime	-2.52	-2.52	-2.52	-2.52	-2.52
	1 Year CMT	0.77	0.77	0.77	0.77	0.77
	1 Mo LIBOR	0.22	0.22	0.22	0.22	0.22
	3 Mo LIBOR	0.14	0.14	0.14	0.14	0.14
	Fed Funds	0.50	0.50	0.50	0.50	0.50
5 Yr	Prime	-2.43	-2.43	-2.43	-2.43	-2.43
	1 Year CMT	0.93	0.93	0.93	0.93	0.93
	1 Mo LIBOR	0.31	0.31	0.31	0.31	0.31
	3 Mo LIBOR	0.26	0.26	0.26	0.26	0.26
	Fed Funds	0.58	0.58	0.58	0.58	0.58

\*Rates quoted for terms of one year or less are on a money market basis. Rates quoted for terms greater than one year are on a quarterly actual/360 basis. Rate indications noted apply to "standard pricing" as defined in the Credit Product Pricing Policy. Please remember, Forward Rate Lock option is available on Fixed-Rate Credit Products. For pricing specific to your institution, please contact the Money Desk.

**Interest Rate Risk Management Products** Please contact the Money Desk for pricing on Swaps, Caps, Floors.**FHLB Deposit Rates\*****Monday                      Tuesday                      Wednesday                      Thursday                      Friday****Interest on Demand (IOD)**

Overnight	2.05	2.13	2.13	2.15	✓See Note
Avg IOD for month	2.64	2.62	2.60	2.58	Below

**FHLB CDs**

1 Month	2.15	2.10	2.10	2.10	2.10
6 Months	2.10	2.10	2.10	2.10	2.10
12 Months	2.55	2.45	2.45	2.45	2.40

**Capital Market Rates****LIBOR**

1 Month	2.61	2.65	2.68	2.70	2.71
3 Months	2.61	2.65	2.67	2.70	2.70
6 Months	2.54	5.97	2.63	2.63	2.63

**U.S. Treasury**

2 Years	1.73	1.80	1.75	1.68	1.72
5 Years	2.51	2.62	2.57	2.55	2.61
10 Years	3.43	3.51	3.45	3.51	3.54

**Adjustable-Rate Indices**

Prime	5.25	5.25	5.25	5.25	5.25
1 Year CMT	1.52	1.35	1.35	1.35	1.35
Fed Effective	2.08	2.08	2.42	2.30	2.27

✓ The IOD rate will not be set until after 4:30 p.m. on the last day of the week and will be available on [www.bank4banks.com](http://www.bank4banks.com).