

FHLBank Pittsburgh

WEEKLY FINANCIAL SUMMARY

| Bank Credit Product Rates* | | | | | | |
|--|------------|---------|----------------------|----------|--------|-------|
| | Monday | Tuesday | Wednesday | Thursday | Friday | |
| Convertible Select | | | | | | |
| 5yr/6mo | 1.92 | 2.03 | 2.41 | 2.19 | 2.24 | |
| 5yr/2yr | 2.47 | 2.54 | 2.98 | 2.70 | 2.75 | |
| 10yr/1yr | 2.01 | 2.11 | 2.18 | 2.29 | 2.31 | |
| 10yr/5yr | 3.35 | 3.44 | 3.52 | 3.58 | 3.59 | |
| RepoPlus Loans | | | | | | |
| Overnight | 2.40 | 2.45 | 2.52 | 2.50 | 2.39 | |
| 30 Days-Fixed | 2.49 | 2.46 | 2.52 | 2.52 | 2.53 | |
| Mid-Term Repo Fixed | | | | | | |
| 90 Days-Fixed | 2.41 | 2.41 | 2.44 | 2.46 | 2.46 | |
| 12 Mth-Fixed | 2.44 | 2.46 | 2.52 | 2.61 | 2.63 | |
| 3 Mth/1 Mth Adj | ----- | ----- | 1 Month LIBOR + .280 | ----- | ----- | |
| 6 Mth/1 Mth Adj | ----- | ----- | 1 Month LIBOR + .260 | ----- | ----- | |
| 9 Mth/3 Mth Adj | ----- | ----- | 3 Month LIBOR + .120 | ----- | ----- | |
| 12 Mth/1 Mth Adj | ----- | ----- | 1 Month LIBOR + .220 | ----- | ----- | |
| 12 Mth/3 Mth Adj | ----- | ----- | 3 Month LIBOR + .120 | ----- | ----- | |
| 2 Years | 2.60 | 2.65 | 2.78 | 2.80 | 2.86 | |
| 3 Years | 2.94 | 2.99 | 3.12 | 3.14 | 3.21 | |
| Fixed-Rate Credit | | | | | | |
| 5 Years | 3.56 | 3.62 | 3.75 | 3.74 | 3.81 | |
| 10 Years | 4.30 | 4.35 | 4.44 | 4.43 | 4.44 | |
| Amortizing | | | | | | |
| 5 Years | 3.15 | 3.19 | 3.32 | 3.34 | 3.40 | |
| 10 Years | 3.83 | 3.88 | 4.00 | 3.99 | 4.03 | |
| 15 Yrs - 7 Yr Balloon | 3.86 | 3.91 | 4.03 | 4.02 | 4.07 | |
| 30 Yrs - 20 Yr Balloon | 4.54 | 4.58 | 4.67 | 4.63 | 4.64 | |
| Convertible Select with 6.50% Strike Rate | | | | | | |
| 5 Year/1 Year | 3.36 | 3.41 | 3.62 | 3.52 | 3.57 | |
| 10 Year/1 Year | 3.74 | 3.78 | 3.86 | 3.85 | 3.86 | |
| Adjustable-Rate Credit - Spread to Index | | | | | | |
| 1 Yr | Prime | -2.43 | -2.43 | -2.43 | -2.43 | -2.44 |
| | Fed Funds | 0.60 | 0.60 | 0.60 | 0.60 | 0.68 |
| 3 Yr | Prime | -2.48 | -2.48 | -2.48 | -2.48 | -2.54 |
| | 1 Year CMT | 0.81 | 0.81 | 0.81 | 0.81 | 0.81 |
| | 1 Mo LIBOR | 0.26 | 0.26 | 0.26 | 0.24 | 0.24 |
| | 3 Mo LIBOR | 0.18 | 0.18 | 0.18 | 0.18 | 0.18 |
| | Fed Funds | 0.54 | 0.54 | 0.54 | 0.54 | 0.54 |
| 5 Yr | Prime | -2.43 | -2.43 | -2.43 | -2.43 | -2.46 |
| | 1 Year CMT | 0.93 | 0.93 | 0.93 | 0.93 | 0.93 |
| | 1 Mo LIBOR | 0.31 | 0.31 | 0.31 | 0.30 | 0.30 |
| | 3 Mo LIBOR | 0.26 | 0.26 | 0.26 | 0.26 | 0.26 |
| | Fed Funds | 0.58 | 0.58 | 0.58 | 0.58 | 0.56 |

*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 | 2.09 | 2.25 | 2.15 | 2.12 | | ✓See Note |
| Avg IOD for month | 2.53 | 2.25 | 2.20 | 2.17 | | Below |
| FHLB CDs | | | | | | |
| 1 Month | 2.10 | 2.10 | 2.15 | 2.15 | | 2.15 |
| 6 Months | 2.10 | 2.10 | 2.15 | 2.15 | | 2.10 |
| 12 Months | 2.35 | 2.40 | 2.60 | 2.60 | | 2.45 |
| Capital Market Rates | | | | | | |
| LIBOR | | | | | | |
| 1 Month | 2.70 | 2.70 | 2.71 | 2.74 | | 2.74 |
| 3 Months | 2.69 | 2.68 | 2.70 | 2.73 | | 2.73 |
| 6 Months | 2.61 | 2.62 | 2.67 | 2.72 | | 2.72 |
| U.S. Treasury | | | | | | |
| 2 Years | 1.62 | 1.67 | 1.82 | 1.82 | | 1.88 |
| 5 Years | 2.49 | 2.54 | 2.68 | 2.67 | | 2.72 |
| 10 Years | 3.43 | 3.49 | 3.59 | 3.55 | | 3.56 |
| Adjustable-Rate Indices | | | | | | |
| Prime | 5.25 | 5.25 | 5.25 | 5.25 | | 5.25 |
| 1 Year CMT | 1.35 | 1.60 | 1.60 | 1.60 | | 1.60 |
| Fed Effective | 2.09 | 2.51 | 2.38 | 2.18 | | 2.19 |
| ✓ 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 . | | | | | | |