

FHLBank Pittsburgh

WEEKLY FINANCIAL SUMMARY

Bank Credit Product Rates*						
	Monday	Tuesday	Wednesday	Thursday	Friday	
Convertible Select						
5yr/6mo	2.08	2.17	2.31	2.36	2.44	
5yr/2yr	2.53	2.69	2.81	2.95	3.07	
10yr/1yr	2.13	2.25	2.41	2.47	2.55	
10yr/5yr	3.37	3.52	3.67	3.73	3.81	
RepoPlus Loans						
Overnight	2.50	2.55	2.50	2.50	2.50	
30 Days-Fixed	2.42	2.42	2.44	2.44	2.44	
Mid-Term Repo Fixed						
90 Days-Fixed	2.62	2.37	2.38	2.38	2.38	
12 Mth-Fixed	2.52	2.36	2.72	2.81	3.06	
3 Mth/1 Mth Adj	-----	-----	1 Month LIBOR + .270	-----	-----	
6 Mth/1 Mth Adj	-----	-----	1 Month LIBOR + .250	-----	-----	
9 Mth/3 Mth Adj	-----	-----	3 Month LIBOR + .110	-----	-----	
12 Mth/1 Mth Adj	-----	-----	1 Month LIBOR + .210	-----	-----	
12 Mth/3 Mth Adj	-----	-----	3 Month LIBOR + .110	-----	-----	
2 Years	2.64	2.80	2.91	3.11	3.25	
3 Years	2.94	3.12	3.21	3.41	3.55	
Fixed-Rate Credit						
5 Years	3.54	3.72	3.82	3.98	4.06	
10 Years	4.24	4.41	4.51	4.61	4.66	
Amortizing						
5 Years	3.14	3.32	3.41	3.61	3.74	
10 Years	3.80	3.97	4.07	4.23	4.30	
15 Yrs - 7 Yr Balloon	3.82	4.00	4.10	4.26	4.33	
30 Yrs - 20 Yr Balloon	4.47	4.63	4.71	4.80	4.84	
Convertible Select with 6.50% Strike Rate						
5 Year/1 Year	3.36	3.51	3.62	3.75	3.87	
10 Year/1 Year	3.73	3.87	3.93	4.01	4.09	
Adjustable-Rate Credit - Spread to Index						
1 Yr	Prime	-2.44	-2.44	-2.44	-2.45	-2.45
	Fed Funds	0.68	0.68	0.68	0.67	0.67
3 Yr	Prime	-2.54	-2.54	-2.54	-2.56	-2.56
	1 Year CMT	0.81	0.81	0.81	0.79	0.79
	1 Mo LIBOR	0.24	0.24	0.24	0.22	0.22
	3 Mo LIBOR	0.18	0.18	0.18	0.16	0.16
	Fed Funds	0.54	0.54	0.54	0.52	0.52
5 Yr	Prime	-2.46	-2.46	-2.46	-2.49	-2.49
	1 Year CMT	0.93	0.93	0.93	0.90	0.90
	1 Mo LIBOR	0.30	0.30	0.30	0.27	0.27
	3 Mo LIBOR	0.26	0.26	0.26	0.23	0.23
	Fed Funds	0.56	0.56	0.56	0.53	0.53

*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	2.20	2.25	2.12	2.20	2.20	✓See Note Below
Avg IOD for month	2.11	2.12	2.12	2.12	2.12	
FHLB CDs						
1 Month	2.05	2.05	2.05	2.05	2.05	2.05
6 Months	2.05	2.05	2.10	2.10	2.10	2.15
12 Months	2.35	2.45	2.50	2.75	2.75	2.90
Capital Market Rates						
LIBOR						
1 Month	2.71	2.72	2.73	2.80	2.87	2.87
3 Months	2.71	2.71	2.73	2.82	2.91	2.91
6 Months	2.69	2.72	2.76	2.88	3.02	3.02
U.S. Treasury						
2 Years	1.68	1.79	1.86	2.00	2.18	2.18
5 Years	2.51	2.63	2.70	2.84	2.96	2.96
10 Years	3.42	3.54	3.60	3.69	3.77	3.77
Adjustable-Rate Indices						
Prime	5.25	5.25	5.25	5.25	5.25	5.25
1 Year CMT	1.63	1.63	1.63	1.63	1.63	1.63
Fed Effective	2.37	2.32	2.32	2.35	2.37	2.37
✓ 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 .						