

FHLBank Pittsburgh

WEEKLY FINANCIAL SUMMARY

Bank Credit Product Rates*						
	Monday	Tuesday	Wednesday	Thursday	Friday	
Convertible Select						
5yr/6mo	2.50	2.47	2.76	2.41	2.40	
5yr/2yr	3.18	3.12	3.43	3.05	3.05	
10yr/1yr	2.63	2.59	2.56	2.50	2.50	
10yr/5yr	3.88	3.82	3.78	3.71	3.71	
RepoPlus Loans						
Overnight	2.40	2.38	2.42	2.42	2.29	
30 Days-Fixed	2.42	2.42	2.42	2.30	2.28	
Mid-Term Repo Fixed						
90 Days-Fixed	2.35	2.35	2.35	2.29	2.27	
12 Mth-Fixed	3.09	3.18	3.01	2.92	2.87	
3 Mth/1 Mth Adj	-----	-----	1 Month LIBOR + .250	-----	-----	
6 Mth/1 Mth Adj	-----	-----	1 Month LIBOR + .220	-----	-----	
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	3.36	3.30	3.29	3.22	3.22	
3 Years	3.63	3.57	3.58	3.51	3.51	
Fixed-Rate Credit						
5 Years	4.20	4.05	4.04	3.96	3.96	
10 Years	4.68	4.60	4.59	4.53	4.52	
Amortizing						
5 Years	3.83	3.76	3.74	3.67	3.67	
10 Years	4.35	4.28	4.26	4.20	4.19	
15 Yrs - 7 Yr Balloon	4.38	4.32	4.30	4.23	4.22	
30 Yrs - 20 Yr Balloon	4.86	4.79	4.77	4.71	4.70	
Convertible Select with 6.50% Strike Rate						
5 Year/1 Year	3.89	3.85	3.85	3.78	3.77	
10 Year/1 Year	4.08	4.05	4.04	3.99	3.98	
Adjustable-Rate Credit - Spread to Index						
1 Yr	Prime	-2.34	-2.34	-2.34	-2.34	-2.34
	Fed Funds	0.86	0.86	0.86	0.86	0.86
3 Yr	Prime	-2.61	-2.61	-2.61	-2.61	-2.61
	1 Year CMT	0.79	0.79	0.79	0.79	0.79
	1 Mo LIBOR	0.22	0.22	0.22	0.22	0.22
	3 Mo LIBOR	0.16	0.16	0.16	0.16	0.16
	Fed Funds	0.60	0.60	0.60	0.60	0.60
5 Yr	Prime	-2.61	-2.61	-2.61	-2.61	-2.61
	1 Year CMT	0.90	0.90	0.90	0.90	0.90
	1 Mo LIBOR	0.27	0.27	0.27	0.27	0.27
	3 Mo LIBOR	0.23	0.23	0.23	0.23	0.23
	Fed Funds	0.60	0.60	0.60	0.60	0.60

*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	2.17	2.17	2.15	2.15	✓See Note
Avg IOD for month	2.12	2.12	2.12	2.15	Below

FHLB CDs

1 Month	2.05	2.05	2.05	2.05	1.95
6 Months	2.15	2.15	2.10	2.10	2.05
12 Months	2.90	2.85	2.85	2.85	3.00

Capital Market Rates**LIBOR**

1 Month	2.86	2.83	2.80	2.72	2.70
3 Months	2.90	2.87	2.85	2.78	2.77
6 Months	3.04	2.99	2.97	2.88	2.87

U.S. Treasury

2 Years	2.38	2.32	2.36	2.29	2.34
5 Years	3.16	3.10	3.12	3.04	3.05
10 Years	3.87	3.81	3.81	3.75	3.74

Adjustable-Rate Indices

Prime	5.25	5.25	5.25	5.25	5.00
1 Year CMT	1.67	1.88	1.88	1.88	1.88
Fed Effective	2.28	2.29	2.21	2.37	2.16

✓ 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.