

FHLBank Pittsburgh

WEEKLY FINANCIAL SUMMARY

Bank Credit Product Rates*						
	Monday	Tuesday	Wednesday	Thursday	Friday	
Convertible Select						
5yr/6mo	2.52	2.49	2.54	2.46	2.30	
5yr/2yr	3.19	3.13	3.18	3.10	2.92	
10yr/1yr	2.65	2.62	2.72	2.57	2.42	
10yr/5yr	3.87	3.84	3.94	3.81	3.64	
RepoPlus Loans						
Overnight	2.32	2.19	2.24	2.29	2.30	
30 Days-Fixed	2.33	2.33	2.32	2.33	2.36	
Mid-Term Repo Fixed						
90 Days-Fixed	2.29	2.29	2.29	2.30	2.33	
12 Mth-Fixed	2.92	2.93	2.92	2.87	2.77	
3 Mth/1 Mth Adj	-----	-----	1 Month LIBOR + .250	-----	-----	
6 Mth/1 Mth Adj	-----	-----	1 Month LIBOR + .230	-----	-----	
9 Mth/3 Mth Adj	-----	-----	3 Month LIBOR + .110	-----	-----	
12 Mth/1 Mth Adj	-----	-----	1 Month LIBOR + .220	-----	-----	
12 Mth/3 Mth Adj	-----	-----	3 Month LIBOR + .110	-----	-----	
2 Years	3.34	3.28	3.30	3.21	3.06	
3 Years	3.64	3.58	3.62	3.53	3.36	
Fixed-Rate Credit						
5 Years	4.09	4.06	4.13	4.03	3.86	
10 Years	4.65	4.63	4.73	4.64	4.49	
Amortizing						
5 Years	3.79	3.75	3.79	3.70	3.54	
10 Years	4.32	4.29	4.36	4.28	4.12	
15 Yrs - 7 Yr Balloon	4.36	4.32	4.40	4.31	4.15	
30 Yrs - 20 Yr Balloon	4.83	4.81	4.89	4.83	4.68	
Convertible Select with 6.50% Strike Rate						
5 Year/1 Year	3.87	3.83	3.88	3.80	3.76	
10 Year/1 Year	4.07	4.04	4.13	4.07	3.94	
Adjustable-Rate Credit - Spread to Index						
1 Yr	Prime	-2.34	-2.40	-2.40	-2.40	-2.40
	Fed Funds	0.86	0.77	0.77	0.77	0.77
3 Yr	Prime	-2.61	-2.54	-2.54	-2.54	-2.54
	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	0.55	0.55	0.55	0.55
5 Yr	Prime	-2.61	-2.53	-2.53	-2.53	-2.53
	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	0.55	0.55	0.55	0.55

*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	1.80	1.77	1.80	1.92	✓See Note
Avg IOD for month	1.96	1.93	1.91	1.91	Below

FHLB CDs

1 Month	1.95	1.95	1.95	2.00	2.00
6 Months	2.10	2.10	2.10	2.10	2.10
12 Months	3.00	2.90	2.90	2.85	2.75

Capital Market Rates**LIBOR**

1 Month	2.70	2.67	2.62	2.59	2.55
3 Months	2.77	2.76	2.73	2.72	2.69
6 Months	2.87	2.88	2.85	2.82	2.78

U.S. Treasury

2 Years	2.43	2.35	2.38	2.30	2.17
5 Years	3.16	3.11	3.16	3.08	2.91
10 Years	3.86	3.83	3.93	3.87	3.73

Adjustable-Rate Indices

Prime	5.00	5.00	5.00	5.00	5.00
1 Year CMT	1.88	1.93	1.93	1.93	1.93
Fed Effective	1.88	1.85	1.85	2.01	1.99

✓ 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.