

FHLBank Pittsburgh

WEEKLY FINANCIAL SUMMARY

Bank Credit Product Rates*						
	Monday	Tuesday	Wednesday	Thursday	Friday	
Convertible Select						
5yr/6mo	2.36	2.48	2.53	2.56	2.49	
5yr/2yr	3.02	3.14	3.32	3.32	3.22	
10yr/1yr	2.52	2.62	2.73	2.78	2.68	
10yr/5yr	3.72	3.79	3.97	3.98	3.85	
RepoPlus Loans						
Overnight	2.32	2.32	2.32	2.34	2.31	
30 Days-Fixed	2.37	2.38	2.40	2.42	2.45	
Mid-Term Repo Fixed						
90 Days-Fixed	2.30	2.31	2.36	2.36	2.39	
12 Mth-Fixed	2.82	2.85	3.09	3.23	3.01	
3 Mth/1 Mth Adj	-----	-----	1 Month LIBOR + .250	-----	-----	
6 Mth/1 Mth Adj	-----	-----	1 Month LIBOR + .240	-----	-----	
9 Mth/3 Mth Adj	-----	-----	3 Month LIBOR + .100	-----	-----	
12 Mth/1 Mth Adj	-----	-----	1 Month LIBOR + .210	-----	-----	
12 Mth/3 Mth Adj	-----	-----	3 Month LIBOR + .100	-----	-----	
2 Years	3.17	3.30	3.46	3.45	3.40	
3 Years	3.47	3.59	3.77	3.76	3.69	
Fixed-Rate Credit						
5 Years	3.97	4.06	4.23	4.21	4.12	
10 Years	4.56	4.60	4.74	4.73	4.62	
Amortizing						
5 Years	3.66	3.76	3.94	3.89	3.85	
10 Years	4.23	4.30	4.45	4.39	4.34	
15 Yrs - 7 Yr Balloon	4.26	4.34	4.49	4.43	4.38	
30 Yrs - 20 Yr Balloon	4.77	4.80	4.92	4.86	4.85	
Convertible Select with 6.50% Strike Rate						
5 Year/1 Year	3.75	3.85	3.98	3.98	3.91	
10 Year/1 Year	3.98	4.05	4.14	4.14	4.05	
Adjustable-Rate Credit - Spread to Index						
1 Yr	Prime	-2.41	-2.36	-2.36	-2.36	-2.36
	Fed Funds	0.76	0.75	0.75	0.75	0.75
3 Yr	Prime	-2.55	-2.52	-2.52	-2.52	-2.52
	1 Year CMT	0.78	0.78	0.78	0.78	0.78
	1 Mo LIBOR	0.21	0.21	0.21	0.21	0.21
	3 Mo LIBOR	0.15	0.15	0.15	0.15	0.15
	Fed Funds	0.54	0.55	0.55	0.55	0.55
5 Yr	Prime	-2.54	-2.54	-2.54	-2.54	-2.54
	1 Year CMT	0.89	0.89	0.89	0.89	0.89
	1 Mo LIBOR	0.26	0.26	0.26	0.26	0.26
	3 Mo LIBOR	0.22	0.22	0.22	0.22	0.22
	Fed Funds	0.54	0.54	0.54	0.54	0.54

*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	1.85	1.73	1.90	2.00	✓See Note
Avg IOD for month	1.90	1.89	1.89	1.90	Below

FHLB CDs

1 Month	2.00	2.00	2.00	2.05	2.05
6 Months	2.10	2.15	2.15	2.15	2.15
12 Months	2.80	3.00	3.10	3.05	3.00

Capital Market Rates**LIBOR**

1 Month	2.53	2.51	2.51	2.50	2.48
3 Months	2.68	2.68	2.72	2.72	2.70
6 Months	2.80	2.83	2.94	2.94	2.89

U.S. Treasury

2 Years	2.26	2.40	2.54	2.54	2.51
5 Years	2.99	3.09	3.23	3.23	3.16
10 Years	3.78	3.83	3.95	3.95	3.86

Adjustable-Rate Indices

Prime	5.00	5.00	5.00	5.00	5.00
1 Year CMT	1.93	1.94	1.94	1.94	1.94
Fed Effective	1.97	1.88	1.93	2.03	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.