



Member driven.  
Community focused.

## Interest Rate Swaps Pricing Request

Member Receives Fixed       Member Pays Fixed

Amortizing:  Yes  No (if yes, please email your amortization schedule in an Excel spreadsheet to [treasury@fhlb.com](mailto:treasury@fhlb.com). Spreadsheet must include payment dates, principal on each payment date and balance after payment)

Notional Amount: \$ \_\_\_\_\_.

Effective Date: \_\_\_\_/\_\_\_\_/\_\_\_\_ Maturity Date: \_\_\_\_/\_\_\_\_/\_\_\_\_

**Fixed Coupon Rate:**

Coupon Rate \_\_\_\_\_

Pay Schedule (Fixed Coupon)

- Monthly
- Quarterly
- Semi-Annually
- Annually (N/A to Prime and Fed Fund indices)

**Floating Coupon Rate Index:**

- 1m LIBOR/Reset/Pay Monthly
- 3m LIBOR/Reset/Pay Quarterly
- 6m LIBOR/Reset/Pay Semi-annually
- Prime (resets daily)
- Fed Funds (resets daily)
- Enter Spread (bps) \_\_\_\_\_

**Pay Convention (Fixed Coupon Rate):**

- Modified Following
  - Following
  - No Adjustments
- Applicable to principal and interest calculations*

**Pay Convention (Floating):**

- Modified Following
- Following
- No Adjustments

**Day Count (Fixed Coupon Rate):**

- 30/360
- Actual/360
- Actual/365
- Actual/Actual

**Day Count (Floating):**

- 30/360
- Actual/360
- Actual/365
- Actual/Actual

**Pay Day:** \_\_\_\_ (enter day of month 1-31) - *Applicable for both Fixed and Floating*

**Long or Short Payment (Fixed):**

- N/A
- Long First/Long Last
- Long First Coupon
- Long Last Coupon
- Short First and Last
- Short First
- Short Last

**Long or Short Payment (Floating):**

- N/A
- Long First/Long Last
- Long First Coupon
- Long Last Coupon
- Short First and Last
- Short First
- Short Last

Name of Institution: \_\_\_\_\_ FHFA ID/Docket # \_\_\_\_\_

Address: \_\_\_\_\_

City, State, Zip: \_\_\_\_\_

Contact: \_\_\_\_\_ Phone: \_\_\_\_\_

Requested by: \_\_\_\_\_ Print Name: \_\_\_\_\_

Signature

Title: \_\_\_\_\_



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## Interest Rate Caps or Floor Pricing Request

Member Purchases Cap       Member Purchases Floor

Notional Amount: \$\_\_\_\_\_.

Effective Date: \_\_\_\_/\_\_\_\_/\_\_\_\_ Maturity Date: \_\_\_\_/\_\_\_\_/\_\_\_\_

Pay Day: \_\_\_\_ (enter day of month 1-31)

Strike Rate: \_\_\_\_\_

**Index/Pay Schedule/Reset Frequency:**

- 1m LIBOR/Reset/Pay Monthly
- 3m LIBOR/Reset/Pay Quarterly
- 6m LIBOR/Reset/Pay Semi-annually
- 12m LIBOR/Reset/Pay Annually

**Day Count:**       30/360       Actual/360

**Pay Convention:**       Modified Following       Following       No Adjustments

Name of Institution: \_\_\_\_\_ FHFA ID/Docket # \_\_\_\_\_

Address: \_\_\_\_\_

City, State, Zip: \_\_\_\_\_

Contact: \_\_\_\_\_ Phone: \_\_\_\_\_

Requested by: \_\_\_\_\_ Print Name: \_\_\_\_\_

Signature

Title: \_\_\_\_\_