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Community focused.

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## 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: \_\_\_\_\_