FHLBank PITTSBURGH

Weekly Rates Summary

For the week ending March 27, 2020

Advance Rates[1]

	Monday 3/23	Tuesday 3/24	Wednesday 3/25	Thursday 3/26	Friday 3/27
Fixed Rate					
1-Day	0.39	0.39	0.39	0.39	0.39
1-Month	0.62	0.62	0.59	0.55	0.39
3-Month	0.68	0.68	0.66	0.59	0.55
1-Year	0.91	0.91	0.89	0.83	0.74
2-Year	1.24	1.28	1.20	1.06	0.90
3-Year	1.45	1.56	1.44	1.26	1.01
5-Year	1.76	1.89	1.79	1.66	1.28
10-Year	2.48	2.60	2.59	2.31	2.00
Amortizing Fixed Rate					
5-Year	1.51	1.62	1.52	1.35	1.08
10-Year	2.06	2.18	2.12	1.85	1.57
Adjustable Rate[2]					
1-Month LIBOR					
3-Month	0.90288	0.87988	0.84163	0.87088	0.82313
6-Month	1.15538	1.17613	1.18163	1.17588	1.06438
1-Year	1.48438	1.46663	1.45163	1.41913	1.38288
3-Year	2.09113	2.10338	1.99913	1.83763	1.67863
5-Year	2.33263	2.33063	2.24438	2.13213	1.86563
3-Month LIBOR					
6-Month	1.08563	1.14238	1.15700	1.19463	1.07013
9-Month	1.30563	1.38238	1.38700	1.49463	1.43013
1-Year	1.51963	1.54038	1.52200	1.59163	1.55113
3-Year	2.23763	2.28838	2.18700	2.14263	2.00313
5-Year	2.50663	2.54438	2.46100	2.47463	2.22513
SOFR					
3-Month	0.67000	0.67000	0.63500	0.56500	0.54500
6-Month	0.70000	0.68000	0.70500	0.63500	0.61500
9-Month	0.70000	0.69000	0.73500	0.70500	0.72500
1-Year	0.69000	0.68000	0.67500	0.64500	0.60500
2-Year	0.82000	0.81000	0.80500	0.79500	0.79500

Deposit Rate

Interest on Demand (IOD)	0.001	0.001	0.001	0.001	0.001

Market Rates[3]

1-Month LIBOR	0.9466	0.9249	0.9591	0.9409	0.9894
3-Month LIBOR	1.2156	1.2324	1.2670	1.3746	1.4501
SOFR	0.0400	0.0200	0.0100	0.0100	0.0100

[1]Rates quoted are opening rates and may have fluctuated during the business day.

[2]Rate reflects the index plus a spread.

[3]ICE Benchmark Administration Limited and FHLBank make no warranty, express or implied, either as to the results to be obtained from the use of ICE LIBOR and/or the figure at which ICE LIBOR stands at any particular time on any particular day or otherwise. ICE Benchmark Administration Limited and FHLBank make no express or implied warranties of merchantability or fitness for a particular purpose in respect of any use of ICE LIBOR.

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