

Benchmark Rates And Derivative Products

Benchmark Rates

Treasuries		Swaps		LIBOR	
2 Years	0.15%	2 Years	0.27%	1 Month	0.15%
3 Years	0.19%	3 Years	0.31%	3 Month	0.23%
5 Years	0.37%	5 Years	0.45%	6 Month	0.26%
7 Years	0.62%	7 Years	0.63%	12 Month	N/A
10 Years	0.85%	10 Years	0.85%		
30 Years	1.58%	30 Years	1.27%		