

Forward Rates - May 1, 2018 (FWCV)

	<u>Today</u>	<u>1 year out</u>	<u>Change From Today</u>	<u>2 years out</u>	<u>Change From Today</u>	<u>3 years out</u>	<u>Change From Today</u>	<u>5 years out</u>	<u>Change From Today</u>
1-yr maturity	2.56%	2.96%	0.41%	3.06%	0.50%	3.05%	0.49%	3.04%	0.49%
2-yr maturity	2.76%	3.01%	0.25%	3.05%	0.29%	3.04%	0.28%	3.05%	0.29%
3-yr maturity	2.85%	3.02%	0.17%	3.05%	0.19%	3.04%	0.19%	3.06%	0.20%
5-yr maturity	2.93%	3.03%	0.10%	3.05%	0.12%	3.05%	0.12%	3.08%	0.15%
7-yr maturity	2.96%	3.04%	0.08%	3.06%	0.10%	3.07%	0.11%	3.10%	0.14%
10-yr maturity	3.00%	3.06%	0.07%	3.08%	0.09%	3.09%	0.09%	3.11%	0.12%
15-yr maturity	3.04%	3.09%	0.05%	3.10%	0.06%	3.10%	0.06%	3.11%	0.07%
20-yr maturity	3.05%	3.08%	0.03%	3.09%	0.04%	3.09%	0.03%	3.08%	0.03%
30-yr maturity	3.02%	3.04%	0.02%	3.04%	0.02%	3.03%	0.01%	3.02%	0.00%