

February 2021 Interest Rates

Amount of Debiture			Long-term Treasury Rate (%)	Spread Over Treasury Rate (%)	CDC Fee	1.000 0.625 1.000 0.625 1.000										0.625 1.000 0.625 1.000 0.625 1.000									
(\$)	(\$)	Rate (%)				0.9375	0.9375	0.914	0.914	0.625	1.000	0.625	1.000	0.625	1.000	0.625	1.000	0.625	1.000	0.625	1.000	0.625	1.000		
Issue Date	(\$)	Note Rate (%)	CSA Fee	0.100	0.100	0.100	0.100	0.100	0.100	0.100	0.100	0.100	0.100	0.100	0.100	0.100	0.100	0.100	0.100	0.100	0.100				
10-Year Debentures																									
Jan 18	12,628	2.55	2.64746	2.33	0.22	5.091	5.643	5.057	5.608	4.738	5.289	4.657	5.208	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A				
Mar 18	15,380	3.00	3.11270	2.63	0.37	N/A	N/A	5.510	N/A	5.192	5.741	5.112	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A				
May 18	22,720	3.18	3.29883	2.81	0.37	5.730	6.278	5.695	6.244	5.378	5.927	5.298	5.847	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A				
July 18	9,642	3.19	3.30867	2.73	0.46	5.732	N/A	5.698	6.245	5.382	5.929	5.302	5.848	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A				
Sept 18	14,550	3.14	3.25713	2.76	0.38	N/A	6.230	5.649	6.196	5.332	5.879	5.252	5.799	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A				
Nov 18	7,101	3.47	3.59817	3.07	0.40	N/A	N/A	5.987	N/A	5.670	N/A	5.590	6.137	N/A	N/A	N/A	N/A	N/A	5.649	N/A	N/A				
Jan 19	11,713	2.95	3.06111	2.54	0.41	5.496	N/A	N/A	5.144	5.693	5.064	5.613	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A				
Mar 19	11,198	2.92	3.02985	2.45	0.47	N/A	N/A	N/A	5.110	5.658	5.029	5.578	4.628	5.177	N/A	N/A	N/A	N/A	N/A	N/A	N/A				
May 19	10,911	2.66	2.76116	2.22	0.44	N/A	N/A	5.166	N/A	4.848	5.398	4.767	5.317	4.365	4.915	N/A	N/A	N/A	N/A	4.955	N/A				
July 19	11,268	2.24	2.32656	1.84	0.40	N/A	N/A	4.742	5.295	4.422	4.975	4.341	4.894	3.937	4.490	N/A	N/A	N/A	N/A	3.977	N/A				
Sept 19	15,751	1.88	1.99324	1.45	0.43	N/A	N/A	N/A	4.048	4.600	3.967	4.519	3.563	N/A	N/A	N/A	N/A	N/A	N/A	3.603	N/A				
Nov 19	9,452	2.24	2.32630	1.71	0.53	N/A	N/A	N/A	N/A	4.336	4.888	3.933	4.485	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A				
Jan 20	10,180	2.58	2.65833	1.69	0.50	N/A	N/A	5.521	4.984	4.359	N/A	4.278	4.830	3.874	4.425	3.804	3.356	N/A	N/A	N/A	N/A				
Mar 20	11,504	1.25	1.29979	0.68	0.57	N/A	N/A	3.726	N/A	N/A	3.324	3.879	2.918	N/A	2.847	N/A	N/A	N/A	N/A	2.958	N/A				
May 20	17,195	1.06	1.10255	0.35	0.71	N/A	N/A	N/A	3.213	N/A	3.132	N/A	2.725	3.282	2.654	N/A	N/A	N/A	N/A	N/A	N/A				
July 20	18,005	0.81	0.84288	0.29	0.52	N/A	N/A	N/A	N/A	2.878	3.437	2.470	3.029	2.400	2.958	N/A	N/A	N/A	N/A	2.402	N/A				
Sept 20	39,162	0.70	0.72851	0.29	0.41	N/A	N/A	3.173	N/A	2.849	N/A	2.767	3.326	2.358	2.918	2.288	2.847	N/A	N/A	2.290	N/A				
Nov 20	10,998	0.65	0.67647	0.33	0.32	N/A	N/A	N/A	N/A	N/A	2.709	3.267	2.302	2.859	2.231	N/A	N/A	N/A	N/A	2.233	2.791				
Jan 21	4,135	0.67	0.69727	0.46	0.21	N/A	N/A	N/A	N/A	N/A	2.733	N/A	2.325	2.883	2.254	N/A	2.450	N/A	N/A	N/A	2.256				
20-Year Debentures																									
Jan 18	265,812	2.92	2.96978	2.56	0.36	5.002	5.461	4.974	5.432	4.708	5.167	4.641	5.100	N/A	N/A	N/A	N/A	N/A	4.750	N/A	N/A				
Feb 18	324,595	3.22	3.27350	2.87	0.35	5.300	5.757	5.272	5.729	5.007	5.464	4.940	5.397	N/A	N/A	N/A	N/A	N/A	5.048	5.506	4.989				
Mar 18	282,611	3.20	3.25328	2.85	0.35	5.281	5.738	5.252	5.709	4.987	5.445	4.920	5.378	N/A	N/A	N/A	N/A	N/A	5.029	4.969	4.944				
Apr 18	329,067	3.31	3.36454	2.82	0.49	5.389	5.845	5.360	5.817	5.096	5.552	5.029	5.486	N/A	N/A	N/A	N/A	N/A	5.137	5.078	5.078				
May 18	375,113	3.50	3.55703	2.96	0.54	5.582	6.038	5.553	6.010	5.289	5.745	5.222	5.678	N/A	N/A	N/A	N/A	N/A	5.330	5.787	5.270				
June 18	307,029	3.60	3.65812	2.97	0.63	5.680	6.136	5.651	6.107	5.387	5.843	5.320	5.776	N/A	N/A	N/A	N/A	N/A	N/A	5.369	5.825				
July 18	263,122	3.54	3.59736	2.83	0.71	5.618	6.074	5.590	6.046	5.326	5.782	5.259	5.715	N/A	N/A	N/A	N/A	N/A	5.643	N/A	5.308				
Aug 18	344,333	3.58	3.63801	2.94	0.64	5.661	N/A	5.532	6.084	5.268	5.824	5.298	5.750	N/A	N/A	N/A	N/A	N/A	N/A	N/A	5.349				
Sept 18	278,852	3.53	3.58727	2.89	0.64	5.609	6.065	5.580	6.037	5.317	5.773	5.250	5.706	N/A	N/A	N/A	N/A	N/A	N/A	5.298	5.754				
Oct 18	259,791	3.77	3.83031	3.18	0.59	5.852	6.308	5.823	6.279	5.559	6.015	5.492	5.948	N/A	N/A	N/A	N/A	N/A	N/A	5.541	5.997				
Nov 18	248,506	3.87	3.93129	3.22	0.65	5.950	6.405	5.921	6.376	5.658	6.113	5.591	6.046	N/A	N/A	N/A	N/A	N/A	N/A	5.640	6.095				
Dec 18	244,169	3.54	3.59738	2.84	0.70	5.619	N/A	5.590	6.046	5.327	5.783	5.260	5.716	4.926	5.382	N/A	N/A	N/A	N/A	5.308	N/A				
Jan 19	231,767	3.37	3.42549	2.71	0.66	5.452	5.909	5.423	5.910	5.159	5.616	5.092	5.549	4.758	5.215	N/A	N/A	N/A	N/A	5.140	4.791				
Feb 19	129,980	3.26	3.31400	2.67	0.59	5.340	5.797	5.311	5.768	5.047	5.504	4.980	5.437	4.646	5.103	N/A	N/A	N/A	N/A	5.029	4.679				
Mar 19	177,320	3.20	3.25329	2.65	0.55	5.280	5.737	5.251	5.704	4.927	5.444	4.925	5.277	4.585	5.043	N/A	N/A	N/A	N/A	4.969	4.618				
Apr 19	199,341	2.98	3.03050	2.49	0.49	5.063	N/A	5.034	5.492	4.769	5.227	4.701	5.160	4.367	4.825	N/A	N/A	N/A	N/A	4.750	5.209				
May 19	196,908	2.88	2.92913	2.43	0.45	4.962	5.420	4.933	5.391	4.668	5.126	4.600	5.059	4.265	4.724	N/A	N/A	N/A	N/A	4.649	4.428				
June 19	166,575	2.60	2.64515	2.10	0.50	4.680	5.139	4.651	5.110	4.385	4.844	4.318	4.777	3.983	4.442	N/A	N/A	N/A	N/A	4.367	4.016				
July 19	170,991	2.53	2.57428	2.08	0.45	4.613	N/A	4.584	5.044	4.318	4.778	4.251	4.710	3.914	4.374	N/A	N/A	N/A	N/A	N/A	3.948				
Aug 19	143,948	2.15	2.18861	1.76	0.39	4.231	N/A	4.202	4.663	3.936	4.396	3.868	4.329	3.531	3.992	N/A	N/A	N/A	N/A	N/A	3.565				
Sept 19	166,233	1.98	2.01594	1.58	0.40	4.059	N/A	4.030	4.491	3.764	4.224	3.696	4.157	3.359	3.820	N/A	N/A	N/A	N/A	N/A	3.392				
Oct 19	158,585	2.08	2.12579	1.64	0.44	4.156	N/A	4.127	4.586	3.853	4.313	3.785	4.245	3.299	3.758	N/A	N/A	N/A	N/A	N/A	3.495				
Nov 19	170,895	2.36	2.40371	1.90	0.46	4.440	N/A	4.412	4.872	4.146	4.605	4.078	4.538	3.742	4.202	N/A	N/A	N/A	N/A	N/A	3.775				
Dec 19	146,641	2.26	2.30019	1.81	0.45	4.339	N/A	4.310	4.774	4.044	4.504	3.977	4.437	3.641	4.101	3.582	N/A	N/A	N/A	N/A	3.674				
Jan 20	113,379	2.32	2.36123	1.89	0.43	4.402	N/A	4.373	N/A	4.106	4.567	4.039	4.499	3.703	4.163	3.644	4.105	N/A	N/A	N/A	3.646				
Feb 20	87,102	2.07	2.10736	1.66	0.41	N/A	N/A	4.121	N/A	3.854	4.315	3.787	4.247	3.450	3.911	3.392	3.852	N/A	N/A	N/A	3.483				
Mar 20	111,375	1.49	1.51808	0.94	0.55	3.569	N/A	3.540	4.002	3.272	3.735	3.204	3.667	2.866	3.329	2.808	3.270	N/A	N/A	N/A	2.900				
Apr 20	144,823	1.64	1.67056	0.75	0.89	3.721	4.184	3.692	4.155	3.425	3.887	3.357	3.819	3.019	3.481	2.960	3.420	N/A	N/A	N/A	3.515				
May 20	127,400	1.37	1.39601	0.60	0.58	3.450	3.913	3.421	3.884	3.153	3.615	3.085	3.548	2.745	3.209	2.688	3.151	N/A	N/A	N/A	2.780				
June 20	162,340	1.21	1.23235	0.67	0.54	3.292	N/A	3.263	3.727	2.994	3.458	2.926	3.390	2.587	3.051	2.528	2.992	N/A	N/A	N/A	N/A				
July 20	121,029	1.03	1.05033	0.64	0.39	N/A	N/A	3.081	3.546	2.812	3.277	2.744	3.209	2.405	2.869	2.346	2.810	N/A	N/A	N/A	N/A				
Aug 20	101,964	0.90	0.91764	0.51	0.39	N/A	N/A	2.949	3.414	2.680	3.145	2.612	3.077	2.272	2.737	2.214	2.678	N/A	N/A	N/A	2.215				
Sept 20	344,162	1.05	1.07039	0.71	0.34	N/A	N/A	3.102	N/A	2.833	3.298	2.765	3.229	2.425	2.890	2.366	2.831	N/A	N/A	N/A	2.368				
Oct 20	23,902	1.08	1.10093	0.78	0.30	N/A	N/A	3.131	N/A	3.131	3.258	2.794	3.258	2.454	2.919	2.396	2.860	N/A	N/A	N/A	2.398				
Nov 20	46,133	1.05	1.07034	0.77	0.28	N/A	N/A	N/A	N/A	3.294	2.762	3.226	2.423	2.887	2.364	2.820	N/A	N/A	N/A	N/A	2.366				
Dec 20	79,404	1.11	1.13146	0.94	0.17	3.191	N/A	3.191	N/A	2.893	N/A	2.925	3.290	2.425	2.890	2.366	2.831	N/A	N/A	N/A	2.428				
Jan 21	50,211	1.18	1.20277	1.10	0.10	N/A	N/A	3.230	N/A	2.962	3.426	2.894	3.358	2.555	3.019	2.496	2.960	2.658	3.122	N/A	2.498				
Feb 21	60,207	1.24	1.26377	1.15	0.09	N/A	N/A	N/A	3.024	N/A	2.956	3.420	2.617	3.081	2.558	3.022	2.720	3.185	N/A	N/A	2.560				
25-Year Debentures																									
July 18	27,536	3.68	3.72405	2.83	0.85	N/A	N/A	N/A	N/A	N/A	5.320	5.758	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A				
Aug 18	29,238	3.71	3.75439	2.94	0.77	N/A	N/A	N/A	N/A	N/A	5.351	5.789	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A				
Sept 18	58,273	3.65	3.69930	2.89	0.76	N/A	N/A	N/A	N/A	N/A	5.290	5.728	N/A	N/A	N/A	N/A									