

Quotes as of: 7:29 AM EST

	Current	7-Day Change	30-Day Change
Index Rates¹			
Fed Funds	0.25%	0.00%	0.00%
1M LIBOR	0.19%	0.00%	0.00%
3M LIBOR	0.28%	0.00%	0.00%
Prime	3.25%	0.00%	0.00%
SIFMA	0.05%	-0.02%	-0.02%

	Current	7-Day Change	30-Day Change
General¹			
Gold	1,165	-13.17	-3.13
DJIA	17,730	134	-119
S&P 500	2,077	19	-16
CPI (Yo Y)	0.00%	N/A	0.20%
Unemployment	5.30%	N/A	-0.20%

Taxable Market

Treasury¹			
2 Year	0.59%	-0.05%	-0.12%
5 Year	1.56%	-0.07%	-0.19%
7 Year	2.00%	-0.05%	-0.16%
10 Year	2.30%	-0.03%	-0.11%
30 Year	3.10%	0.00%	-0.02%

LIBOR Swaps¹			
2 Year	0.86%	-0.03%	-0.10%
5 Year	1.71%	-0.07%	-0.15%
7 Year	2.08%	-0.06%	-0.11%
10 Year	2.41%	-0.05%	-0.06%
30 Year	2.91%	-0.02%	0.03%

Fwd LIBOR Swap Premiums¹	5 Yr	10 Yr	30 Yr
1M Fwd	0.04%	0.03%	0.01%
3M Fwd	0.13%	0.08%	0.03%
6M Fwd	0.26%	0.16%	0.07%
12M Fwd	0.50%	0.30%	0.13%

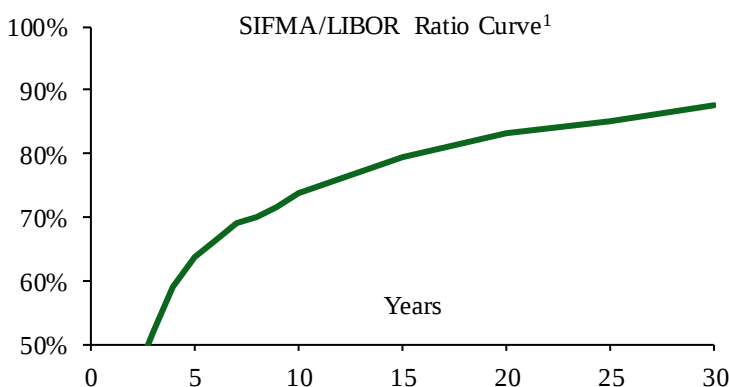
LIBOR Caps¹	1.00 %	1.50 %	2.00 %
2 Year	0.45%	0.23%	0.09%
3 Year	1.42%	0.88%	0.55%
5 Year	4.60%	3.35%	2.69%
7 Year	8.59%	6.64%	5.31%

¹Source: Bloomberg

Tax-Exempt Market

SIFMA Swaps¹			
2 Year	0.38%	-0.01%	-0.04%
5 Year	1.09%	-0.04%	-0.10%
7 Year	1.43%	-0.04%	-0.09%
10 Year	1.78%	-0.03%	-0.07%
30 Year	2.55%	-0.01%	0.01%

SIFMA/LIBOR Ratios¹			
2 Year	43.25%	0.25%	0.00%
5 Year	63.50%	-0.12%	-0.62%
7 Year	69.13%	0.00%	-0.75%
10 Year	73.63%	-0.13%	-1.00%
30 Year	87.50%	0.00%	-0.88%



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