

Quotes as of: 7:37 AM EST

	Current	7-Day Change	30-Day Change
<b>Index Rates<sup>1</sup></b>			
Fed Funds	0.25%	0.00%	0.00%
1M LIBOR	0.18%	0.01%	0.01%
3M LIBOR	0.27%	0.01%	0.01%
Prime	3.25%	0.00%	0.00%
SIFMA	0.02%	0.00%	0.00%

	Current	7-Day Change	30-Day Change
<b>General<sup>1</sup></b>			
Gold	1,184	-4.21	-29.72
DJIA	17,713	-403	-420
S&P 500	2,061	-43	-43
CPI (Yo Y)	0.00%	N/A	0.10%
Unemployment	5.50%	N/A	-0.20%

### Taxable Market

<b>Treasury<sup>1</sup></b>			
2 Year	0.58%	0.00%	-0.05%
5 Year	1.42%	0.03%	-0.08%
7 Year	1.75%	0.04%	-0.07%
10 Year	1.96%	0.04%	-0.04%
30 Year	2.54%	0.02%	-0.05%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	0.83%	-0.02%	-0.05%
5 Year	1.57%	0.02%	-0.10%
7 Year	1.82%	0.03%	-0.10%
10 Year	2.05%	0.04%	-0.10%
30 Year	2.38%	0.04%	-0.14%

<b>Fwd LIBOR Swap Premiums<sup>1</sup></b>	<b>5 Yr</b>	<b>10 Yr</b>	<b>30 Yr</b>
1M Fwd	0.03%	0.02%	0.00%
3M Fwd	0.10%	0.06%	0.02%
6M Fwd	0.21%	0.12%	0.05%
12M Fwd	0.40%	0.23%	0.07%

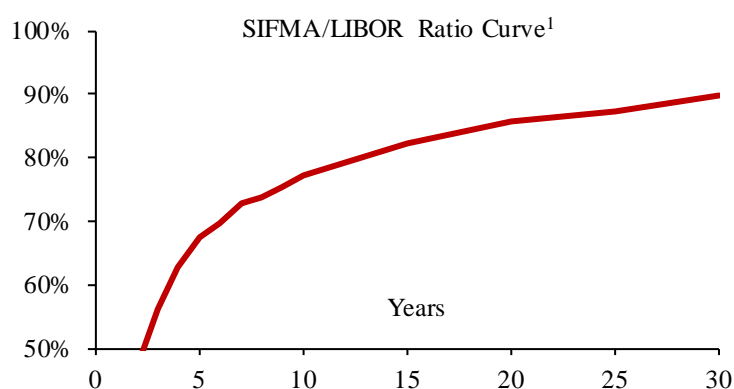
<b>LIBOR Caps<sup>1</sup></b>	<b>1.00%</b>	<b>1.50%</b>	<b>2.00%</b>
2 Year	0.41%	0.28%	0.09%
3 Year	1.32%	0.83%	0.53%
5 Year	4.11%	2.95%	2.36%
7 Year	7.34%	5.58%	4.43%

<sup>1</sup>Source: Bloomberg

### Tax-Exempt Market

<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	0.39%	-0.02%	-0.01%
5 Year	1.06%	0.00%	-0.06%
7 Year	1.33%	0.01%	-0.09%
10 Year	1.58%	0.02%	-0.09%
30 Year	2.14%	0.03%	-0.15%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	48.13%	-0.50%	2.63%
5 Year	67.75%	-0.62%	0.38%
7 Year	73.13%	-0.75%	-0.63%
10 Year	77.50%	-0.62%	-0.75%
30 Year	89.88%	-0.37%	-0.75%



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