

Quotes as of: 7:27 AM EST

	Current	7-Day Change	30-Day Change
<b>Index Rates<sup>1</sup></b>			
Fed Funds	0.50%	0.00%	0.25%
1M LIBOR	0.42%	0.00%	0.15%
3M LIBOR	0.61%	0.01%	0.15%
Prime	3.50%	0.00%	0.25%
SIFMA	0.01%	0.00%	0.00%

	Current	7-Day Change	30-Day Change
<b>General<sup>1</sup></b>			
Gold	1,072	2.55	-11.89
DJIA	17,425	-103	-423
S&P 500	2,044	-13	-48
CPI (Yo Y)	0.50%	N/A	0.30%
Unemployment	5.00%	N/A	0.00%

## Taxable Market

<b>Treasury<sup>1</sup></b>			
2 Year	1.01%	0.01%	0.07%
5 Year	1.70%	-0.02%	0.00%
7 Year	2.03%	-0.02%	-0.03%
10 Year	2.21%	-0.02%	-0.06%
30 Year	2.96%	0.02%	-0.05%

## Tax-Exempt Market

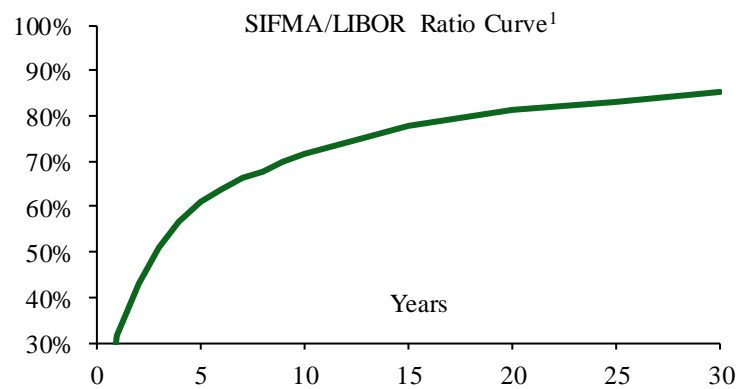
<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	0.49%	0.00%	0.04%
5 Year	1.03%	-0.01%	0.02%
7 Year	1.27%	-0.01%	0.01%
10 Year	1.53%	-0.02%	-0.02%
30 Year	2.20%	-0.01%	-0.05%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	1.14%	0.00%	0.10%
5 Year	1.68%	-0.02%	0.04%
7 Year	1.91%	-0.02%	0.01%
10 Year	2.14%	-0.02%	-0.02%
30 Year	2.57%	-0.02%	-0.04%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	43.13%	0.38%	0.38%
5 Year	61.13%	0.12%	-0.13%
7 Year	66.38%	0.12%	-0.13%
10 Year	71.63%	0.13%	-0.37%
30 Year	85.63%	0.12%	-0.63%

<b>Fwd LIBOR Swap Premiums<sup>1</sup></b>			
	5 Yr	10 Yr	30 Yr
1M Fwd	0.03%	0.02%	0.01%
3M Fwd	0.09%	0.06%	0.02%
6M Fwd	0.17%	0.11%	0.05%
12M Fwd	0.32%	0.21%	0.06%

<b>LIBOR Caps<sup>1</sup></b>			
	1.00%	1.50%	2.00%
2 Year	0.57%	0.30%	0.07%
3 Year	1.47%	0.90%	0.44%
5 Year	4.14%	2.89%	2.23%
7 Year	7.39%	5.45%	4.44%



<sup>1</sup>Source: Bloomberg

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