

Quotes as of: 8:05 AM EST

	Current	7-Day Change	30-Day Change
<b>Index Rates<sup>1</sup></b>			
Fed Funds	0.50%	0.25%	0.25%
1M LIBOR	0.42%	0.08%	0.21%
3M LIBOR	0.59%	0.08%	0.21%
Prime	3.50%	0.25%	0.25%
SIFMA	0.01%	0.00%	0.00%

	Current	7-Day Change	30-Day Change
<b>General<sup>1</sup></b>			
Gold	1,068	4.18	-9.89
DJIA	17,129	-240	-695
S&P 500	2,006	-16	-84
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	0.96%	0.02%	0.04%
5 Year	1.69%	0.04%	0.00%
7 Year	2.02%	0.01%	-0.01%
10 Year	2.21%	-0.01%	-0.05%
30 Year	2.92%	-0.03%	-0.10%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	1.11%	0.10%	0.16%
5 Year	1.69%	0.09%	0.12%
7 Year	1.92%	0.06%	0.10%
10 Year	2.16%	0.03%	0.07%
30 Year	2.59%	-0.01%	0.06%

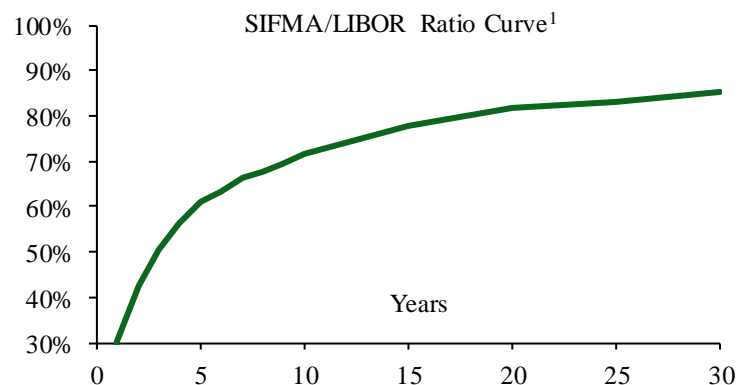
<b>Fwd LIBOR Swap Premiums<sup>1</sup></b>			
	5 Yr	10 Yr	30 Yr
1M Fwd	0.03%	0.02%	0.01%
3M Fwd	0.09%	0.06%	0.03%
6M Fwd	0.18%	0.11%	0.05%
12M Fwd	0.34%	0.22%	0.09%

<b>LIBOR Caps<sup>1</sup></b>			
	1.00%	1.50%	2.00%
2 Year	0.55%	0.28%	0.06%
3 Year	1.45%	0.90%	0.44%
5 Year	4.19%	2.98%	2.21%
7 Year	7.54%	5.61%	4.39%

**Tax-Exempt Market**

<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	0.47%	0.04%	0.07%
5 Year	1.03%	0.05%	0.08%
7 Year	1.27%	0.03%	0.06%
10 Year	1.55%	0.01%	0.04%
30 Year	2.22%	-0.01%	0.02%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	42.50%	-0.25%	0.87%
5 Year	61.13%	-0.13%	0.75%
7 Year	66.38%	-0.38%	0.12%
10 Year	71.88%	-0.38%	-0.38%
30 Year	85.88%	-0.62%	-1.00%


*<sup>1</sup>Source: Bloomberg*

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