

Quotes as of: 9:27 AM EST

	Current	7-Day Change	30-Day Change
<b>Index Rates<sup>1</sup></b>			
Fed Funds	0.50%	0.00%	0.00%
1M LIBOR	0.44%	0.00%	0.01%
3M LIBOR	0.65%	-0.01%	0.02%
Prime	3.50%	0.00%	0.00%
SIFMA	0.39%	0.00%	0.00%

	Current	7-Day Change	30-Day Change
<b>General<sup>1</sup></b>			
Gold	1,285	39.49	14.07
DJIA	17,865	-55	330
S&P 500	2,096	-13	49
CPI (Yo Y)	1.10%	N/A	0.20%
Unemployment	4.70%	N/A	-0.30%

**Taxable Market**

<b>Treasury<sup>1</sup></b>			
2 Year	0.71%	-0.09%	-0.04%
5 Year	1.14%	-0.12%	-0.07%
7 Year	1.42%	-0.12%	-0.08%
10 Year	1.62%	-0.12%	-0.08%
30 Year	2.44%	-0.12%	-0.11%

**Tax-Exempt Market**

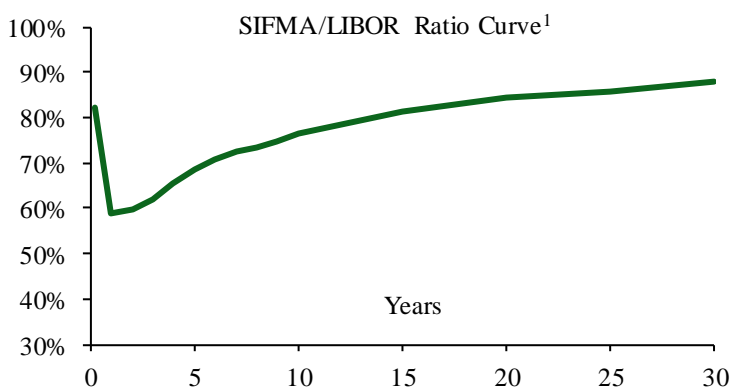
<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	0.51%	-0.04%	0.03%
5 Year	0.76%	-0.07%	-0.01%
7 Year	0.93%	-0.08%	-0.03%
10 Year	1.14%	-0.08%	-0.03%
30 Year	1.73%	-0.11%	-0.09%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	0.86%	-0.08%	-0.03%
5 Year	1.11%	-0.11%	-0.07%
7 Year	1.28%	-0.11%	-0.08%
10 Year	1.49%	-0.10%	-0.09%
30 Year	1.96%	-0.11%	-0.12%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	60.00%	1.50%	4.25%
5 Year	68.63%	0.62%	2.13%
7 Year	72.50%	0.50%	1.63%
10 Year	76.25%	0.50%	1.25%
30 Year	88.25%	0.25%	0.50%

<b>Fwd LIBOR Swap Premiums<sup>1</sup></b>	5 Yr	10 Yr	30 Yr
1M Fwd	0.01%	0.01%	0.01%
3M Fwd	0.05%	0.04%	0.02%
6M Fwd	0.09%	0.07%	0.03%
12M Fwd	0.18%	0.14%	0.03%

<b>LIBOR Caps<sup>1</sup></b>	1.00%	1.50%	2.00%
2 Year	0.23%	0.04%	0.01%
3 Year	0.64%	0.29%	0.21%
5 Year	2.05%	1.55%	1.23%
7 Year	4.28%	3.36%	2.73%

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


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**KPM Financial | 980-272-1904 | bkern@kpm-financial.com | www.kpm-financial.com**

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