

	Current	7-Day Change	30-Day Change
<b>Index Rates<sup>1</sup></b>			
Fed Funds	1.25%	0.25%	0.25%
1M LIBOR	1.21%	0.07%	0.20%
3M LIBOR	1.28%	0.04%	0.09%
Prime	4.25%	0.25%	0.25%
SIFMA	0.81%	0.07%	0.03%

	Current	7-Day Change	30-Day Change
<b>General<sup>1</sup></b>			
Gold	1,251	-16.46	-1.36
DJIA	21,384	149	579
S&P 500	2,433	4	51
CPI (Yo Y)	1.90%	N/A	-0.30%
Unemployment	4.30%	N/A	-0.10%

## Taxable Market

<b>Treasury<sup>1</sup></b>			
2 Year	1.32%	-0.04%	0.04%
5 Year	1.74%	-0.04%	-0.04%
7 Year	1.97%	-0.05%	-0.08%
10 Year	2.15%	-0.06%	-0.08%
30 Year	2.78%	-0.09%	-0.12%

## Tax-Exempt Market

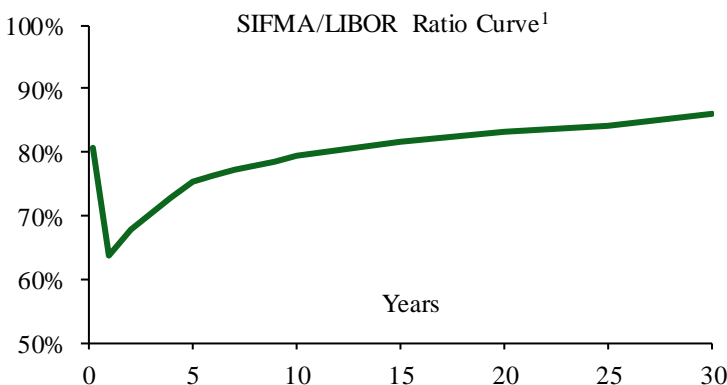
<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	1.04%	-0.03%	-0.02%
5 Year	1.37%	-0.04%	-0.05%
7 Year	1.51%	-0.04%	-0.07%
10 Year	1.68%	-0.04%	-0.08%
30 Year	2.06%	-0.04%	-0.07%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	1.53%	-0.01%	0.01%
5 Year	1.82%	-0.02%	-0.04%
7 Year	1.96%	-0.02%	-0.06%
10 Year	2.12%	-0.02%	-0.06%
30 Year	2.40%	-0.01%	-0.04%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	67.25%	-1.75%	-2.75%
5 Year	75.50%	-0.50%	-1.50%
7 Year	77.50%	-0.62%	-1.87%
10 Year	79.50%	-0.50%	-1.75%
30 Year	86.00%	-0.50%	-1.75%

<b>Fwd LIBOR Swap Premiums<sup>1</sup></b>			
	5 Yr	10 Yr	30 Yr
1M Fwd	0.02%	0.01%	0.00%
3M Fwd	0.05%	0.03%	0.01%
6M Fwd	0.09%	0.07%	0.02%
12M Fwd	0.18%	0.13%	0.02%

<b>LIBOR Caps<sup>1</sup></b>			
	1.50%	2.00%	2.50%
2 Year	0.27%	0.08%	0.03%
3 Year	0.79%	0.39%	0.25%
5 Year	2.45%	1.61%	1.16%
7 Year	4.61%	3.29%	2.47%



<sup>1</sup>Source: Bloomberg

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