KPM FINANCIAL
STRATEGIC DERIVATIVES ADVISORY

April 3, 2017

Weekly Rate Update

Quotes as of: 7:56 AM EST

Index Rates[1]	Current	7-Day Change	30-Day Change
Fed Funds	1.00%	0.00%	0.25%
1M LIBOR	0.98%	0.00%	0.15%
3M LIBOR	1.15%	0.00%	0.05%
Prime	4.00%	0.00%	0.25%
SIFMA	0.91%	0.12%	0.29%

General[1]	Current	7-Day Change	30-Day Change
Gold	1,246	-7.56	19.03
DJIA	20,663	112	-342
S&P 500	2,363	21	-20
CPI (YoY)	2.70%	N/A	0.20%
Unemployment	4.70%	N/A	-0.10%

Taxable Market

Treasury[1]			
2 Year	1.27%	0.01%	-0.04%
5 Year	1.92%	0.00%	-0.09%
7 Year	2.20%	0.01%	-0.10%
10 Year	2.39%	0.01%	-0.09%
30 Year	3.02%	0.04%	-0.05%

LIBOR Swaps[1]			
2 Year	1.62%	0.02%	-0.04%
5 Year	2.05%	0.03%	-0.10%
7 Year	2.22%	0.04%	-0.10%
10 Year	2.39%	0.05%	-0.10%
30 Year	2.67%	0.08%	-0.06%

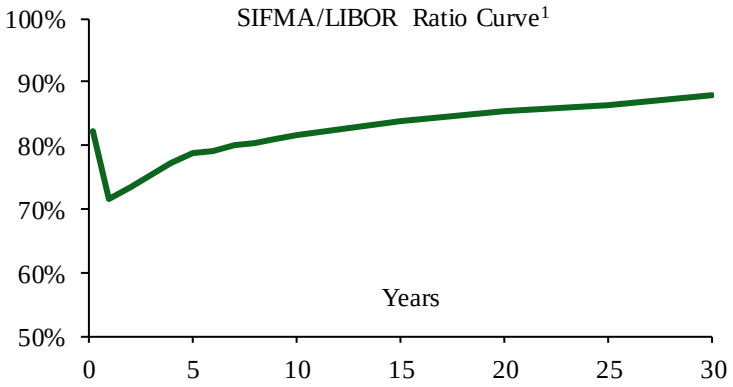
Fwd LIBOR Swap Premiums[1]	5 Yr	10 Yr	30 Yr
1M Fwd	0.02%	0.02%	0.01%
3M Fwd	0.07%	0.05%	0.02%
6M Fwd	0.14%	0.09%	0.04%
12M Fwd	0.25%	0.17%	0.04%

LIBOR Caps[1]	1.50%	2.00%	2.50%
2 Year	0.40%	0.12%	0.04%
3 Year	1.13%	0.56%	0.34%
5 Year	3.29%	2.17%	1.55%
7 Year	5.91%	4.25%	3.19%

Tax-Exempt Market

SIFMA Swaps[1]			
2 Year	1.19%	0.02%	-0.01%
5 Year	1.61%	0.01%	-0.05%
7 Year	1.78%	0.03%	-0.05%
10 Year	1.95%	0.04%	-0.04%
30 Year	2.34%	0.05%	-0.02%

SIFMA/LIBOR Ratios[1]			
2 Year	73.50%	0.25%	0.75%
5 Year	78.75%	-0.12%	0.50%
7 Year	80.25%	-0.12%	0.25%
10 Year	81.75%	-0.12%	0.25%
30 Year	88.00%	-0.38%	0.00%



[1]*Source: Bloomberg*

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