

Quotes as of: 7:53 AM EST

	Current	7-Day Change	30-Day Change
<b>Index Rates<sup>1</sup></b>			
Fed Funds	1.25%	0.00%	0.00%
1M LIBOR	1.23%	-0.01%	0.00%
3M LIBOR	1.32%	0.00%	0.01%
Prime	4.25%	0.00%	0.00%
SIFMA	0.79%	0.01%	0.00%

	Current	7-Day Change	30-Day Change
<b>General<sup>1</sup></b>			
Gold	1,330	15.50	72.33
DJIA	21,988	122	-105
S&P 500	2,477	30	0
CPI (Yo Y)	1.70%	N/A	0.10%
Unemployment	4.40%	N/A	0.10%

**Taxable Market**

<b>Treasury<sup>1</sup></b>			
2 Year	1.32%	0.00%	-0.03%
5 Year	1.71%	0.00%	-0.11%
7 Year	1.96%	0.02%	-0.12%
10 Year	2.14%	0.01%	-0.13%
30 Year	2.76%	0.02%	-0.08%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	1.54%	0.01%	-0.07%
5 Year	1.77%	0.01%	-0.13%
7 Year	1.91%	0.01%	-0.14%
10 Year	2.09%	0.02%	-0.15%
30 Year	2.41%	0.04%	-0.12%

<b>Fwd LIBOR Swap Premiums<sup>1</sup></b>			
	5 Yr	10 Yr	30 Yr
1M Fwd	0.01%	0.01%	0.00%
3M Fwd	0.04%	0.03%	0.01%
6M Fwd	0.08%	0.06%	0.02%
12M Fwd	0.16%	0.13%	0.02%

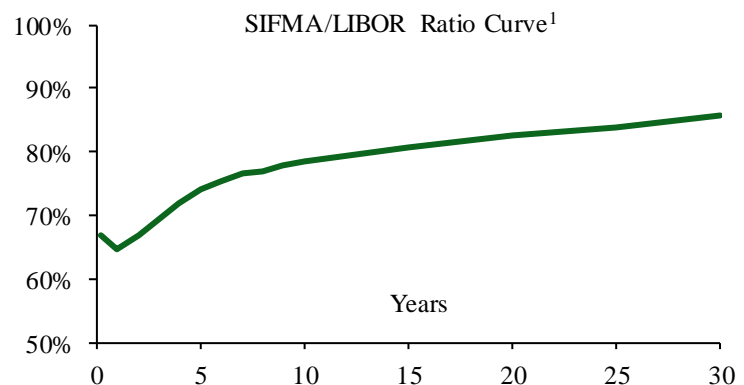
<b>LIBOR Caps<sup>1</sup></b>			
	1.50%	2.00%	2.50%
2 Year	0.29%	0.09%	0.05%
3 Year	0.78%	0.42%	0.28%
5 Year	2.32%	1.53%	1.11%
7 Year	4.44%	3.18%	2.39%

<sup>1</sup>Source: Bloomberg

**Tax-Exempt Market**

<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	1.03%	0.01%	-0.05%
5 Year	1.31%	0.00%	-0.09%
7 Year	1.46%	0.00%	-0.10%
10 Year	1.64%	0.01%	-0.11%
30 Year	2.07%	0.02%	-0.07%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	67.25%	0.00%	-0.25%
5 Year	74.38%	-0.12%	0.25%
7 Year	76.88%	-0.12%	0.50%
10 Year	78.88%	-0.13%	0.37%
30 Year	85.88%	-0.25%	0.88%



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