

Quotes as of: 8:54 AM EST

| | Current | 7-Day Change | 30-Day Change |
|--------------------------------|---------|-----------------|------------------|
| Index Rates¹ | | | |
| Fed Funds | 0.50% | 0.00% | 0.00% |
| 1M LIBOR | 0.49% | 0.00% | 0.03% |
| 3M LIBOR | 0.76% | 0.03% | 0.11% |
| Prime | 3.50% | 0.00% | 0.00% |
| SIFMA | 0.44% | 0.02% | 0.03% |

| | Current | 7-Day Change | 30-Day Change |
|----------------------------|---------|-----------------|------------------|
| General¹ | | | |
| Gold | 1,349 | 28.42 | 12.82 |
| DJIA | 18,432 | -61 | 483 |
| S&P 500 | 2,174 | 5 | 71 |
| CPI (Yo Y) | 1.00% | N/A | 0.00% |
| Unemployment | 4.90% | N/A | 0.20% |

Taxable Market

| | | | |
|-----------------------------|-------|--------|-------|
| Treasury¹ | | | |
| 2 Year | 0.69% | -0.05% | 0.09% |
| 5 Year | 1.06% | -0.08% | 0.07% |
| 7 Year | 1.33% | -0.07% | 0.07% |
| 10 Year | 1.50% | -0.07% | 0.05% |
| 30 Year | 2.24% | -0.05% | 0.01% |

| | | | |
|--------------------------------|-------|--------|--------|
| LIBOR Swaps¹ | | | |
| 2 Year | 0.91% | -0.07% | 0.16% |
| 5 Year | 1.09% | -0.09% | 0.10% |
| 7 Year | 1.23% | -0.08% | 0.07% |
| 10 Year | 1.40% | -0.07% | 0.04% |
| 30 Year | 1.79% | -0.05% | -0.02% |

| | | | |
|--------------------------------------------|-------------|--------------|--------------|
| Fwd LIBOR Swap Premiums¹ | 5 Yr | 10 Yr | 30 Yr |
| 1M Fwd | 0.01% | 0.01% | 0.00% |
| 3M Fwd | 0.04% | 0.03% | 0.01% |
| 6M Fwd | 0.07% | 0.06% | 0.02% |
| 12M Fwd | 0.13% | 0.12% | 0.02% |

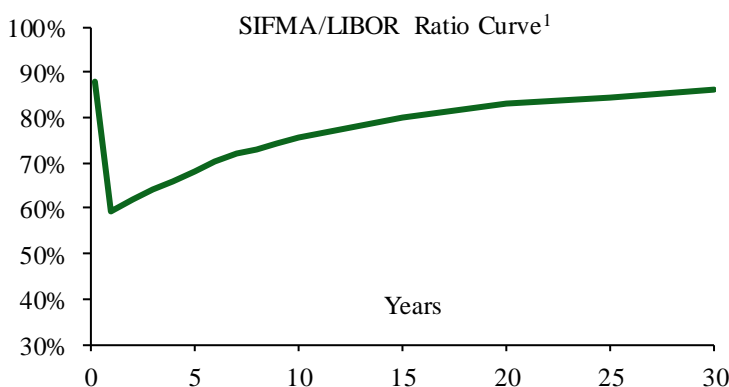
| | | | |
|-------------------------------|--------------|--------------|--------------|
| LIBOR Caps¹ | 1.50% | 2.00% | 2.50% |
| 2 Year | 0.05% | 0.02% | 0.01% |
| 3 Year | 0.29% | 0.19% | 0.13% |
| 5 Year | 1.49% | 1.17% | 0.96% |
| 7 Year | 3.20% | 2.59% | 2.15% |

¹Source: Bloomberg

Tax-Exempt Market

| | | | |
|--------------------------------|-------|--------|--------|
| SIFMA Swaps¹ | | | |
| 2 Year | 0.57% | -0.06% | 0.08% |
| 5 Year | 0.75% | -0.08% | 0.05% |
| 7 Year | 0.89% | -0.08% | 0.04% |
| 10 Year | 1.06% | -0.08% | 0.02% |
| 30 Year | 1.55% | -0.07% | -0.06% |

| | | | |
|---------------------------------------|--------|--------|--------|
| SIFMA/LIBOR Ratios¹ | | | |
| 2 Year | 62.00% | -0.50% | -2.63% |
| 5 Year | 68.25% | -0.62% | -2.63% |
| 7 Year | 72.38% | -0.62% | -2.13% |
| 10 Year | 76.00% | -0.75% | -1.88% |
| 30 Year | 86.50% | -0.75% | -3.25% |



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