

	Current	7-Day Change	30-Day Change
<b>Index Rates<sup>1</sup></b>			
Fed Funds	1.25%	0.00%	0.00%
1M LIBOR	1.24%	0.00%	0.01%
3M LIBOR	1.38%	0.01%	0.04%
Prime	4.25%	0.00%	0.00%
SIFMA	0.92%	0.01%	-0.02%

	Current	7-Day Change	30-Day Change
<b>General<sup>1</sup></b>			
Gold	1,271	-9.93	-12.34
DJIA	23,434	160	1,029
S&P 500	2,581	16	62
CPI (Yo Y)	2.20%	N/A	0.30%
Unemployment	4.20%	N/A	-0.20%

## Taxable Market

<b>Treasury<sup>1</sup></b>			
2 Year	1.59%	0.02%	0.10%
5 Year	2.02%	0.02%	0.08%
7 Year	2.24%	0.03%	0.07%
10 Year	2.40%	0.04%	0.07%
30 Year	2.92%	0.04%	0.06%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	1.82%	0.02%	0.09%
5 Year	2.10%	0.01%	0.10%
7 Year	2.23%	0.02%	0.10%
10 Year	2.38%	0.03%	0.10%
30 Year	2.63%	0.04%	0.10%

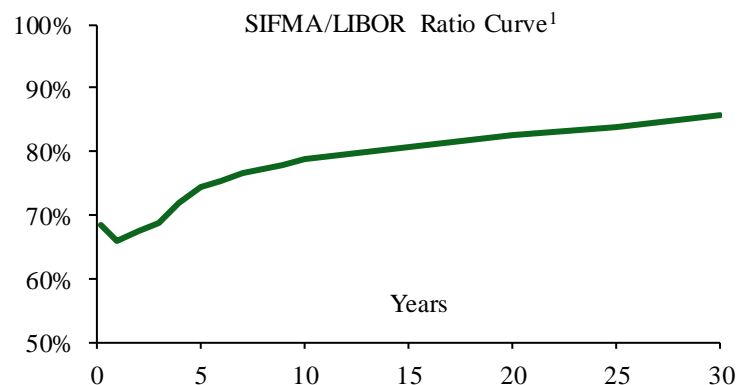
<b>Fwd LIBOR Swap Premiums<sup>1</sup></b>			
	5 Yr	10 Yr	30 Yr
1M Fwd	0.02%	0.01%	0.01%
3M Fwd	0.06%	0.04%	0.02%
6M Fwd	0.10%	0.07%	0.03%
12M Fwd	0.18%	0.13%	0.02%

<b>LIBOR Caps<sup>1</sup></b>			
	1.50%	2.00%	2.50%
2 Year	0.64%	0.19%	0.07%
3 Year	1.37%	0.64%	0.37%
5 Year	3.26%	1.98%	1.32%
7 Year	5.65%	3.82%	2.73%

## Tax-Exempt Market

<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	1.23%	-0.01%	0.04%
5 Year	1.56%	0.01%	0.06%
7 Year	1.71%	0.02%	0.07%
10 Year	1.87%	0.03%	0.07%
30 Year	2.25%	0.03%	0.08%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	68.00%	-0.62%	-0.62%
5 Year	74.50%	0.00%	-0.12%
7 Year	77.00%	0.00%	0.00%
10 Year	79.00%	0.00%	0.00%
30 Year	86.00%	0.00%	0.00%



<sup>1</sup>Source: Bloomberg

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