

	Current	7-Day Change	30-Day Change
<b>Index Rates<sup>1</sup></b>			
Fed Funds	0.50%	0.00%	0.00%
1M LIBOR	0.44%	0.00%	0.00%
3M LIBOR	0.63%	0.00%	0.00%
Prime	3.50%	0.00%	0.00%
SIFMA	0.40%	0.11%	0.38%

	Current	7-Day Change	30-Day Change
<b>General<sup>1</sup></b>			
Gold	1,216	-2.06	-53.85
DJIA	17,793	257	786
S&P 500	2,073	36	73
CPI (Yo Y)	1.00%	N/A	-0.40%
Unemployment	5.00%	N/A	0.10%

## Taxable Market

<b>Treasury<sup>1</sup></b>			
2 Year	0.74%	-0.13%	-0.13%
5 Year	1.22%	-0.14%	-0.15%
7 Year	1.54%	-0.13%	-0.14%
10 Year	1.77%	-0.12%	-0.10%
30 Year	2.60%	-0.06%	-0.10%

## Tax-Exempt Market

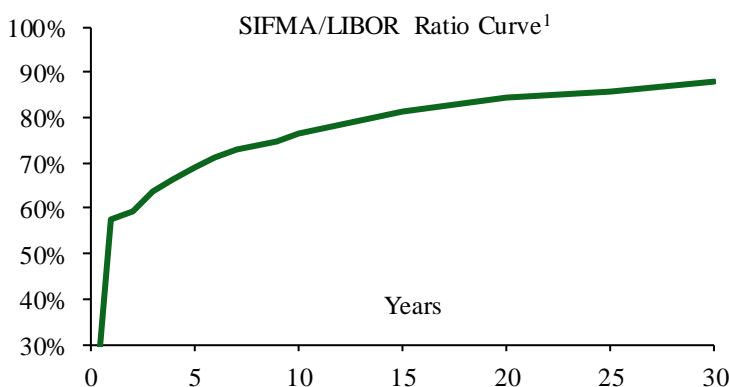
<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	0.52%	-0.04%	0.10%
5 Year	0.83%	-0.09%	0.02%
7 Year	1.03%	-0.08%	0.00%
10 Year	1.26%	-0.08%	-0.02%
30 Year	1.87%	-0.06%	-0.04%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	0.88%	-0.09%	-0.05%
5 Year	1.20%	-0.12%	-0.11%
7 Year	1.41%	-0.11%	-0.11%
10 Year	1.65%	-0.09%	-0.10%
30 Year	2.12%	-0.04%	-0.08%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	60.50%	2.00%	13.50%
5 Year	69.50%	0.50%	6.25%
7 Year	73.00%	0.25%	4.25%
10 Year	76.25%	0.00%	2.25%
30 Year	88.25%	-0.25%	0.25%

<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	0.11%	0.09%	0.03%
12M Fwd	0.22%	0.17%	0.04%

<b>LIBOR Caps<sup>1</sup></b>	1.00%	1.50%	2.00%
2 Year	0.26%	0.04%	0.01%
3 Year	0.75%	0.32%	0.22%
5 Year	2.61%	1.69%	1.32%
7 Year	5.22%	3.70%	2.96%



<sup>1</sup>Source: Bloomberg

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