

Quotes as of: 8:27 AM EST

	Current	7-Day Change	30-Day Change
<b>Index Rates<sup>1</sup></b>			
Fed Funds	0.75%	0.00%	0.00%
1M LIBOR	0.78%	0.01%	0.00%
3M LIBOR	1.05%	0.02%	0.01%
Prime	3.75%	0.00%	0.00%
SIFMA	0.65%	0.00%	-0.01%

	Current	7-Day Change	30-Day Change
<b>General<sup>1</sup></b>			
Gold	1,230	5.79	24.35
DJIA	20,624	120	797
S&P 500	2,351	14	80
CPI (Yo Y)	2.50%	N/A	0.40%
Unemployment	4.80%	N/A	0.10%

## Taxable Market

<b>Treasury<sup>1</sup></b>			
2 Year	1.22%	-0.01%	0.03%
5 Year	1.95%	-0.02%	0.01%
7 Year	2.27%	-0.02%	0.00%
10 Year	2.46%	-0.01%	-0.01%
30 Year	3.06%	0.00%	0.01%

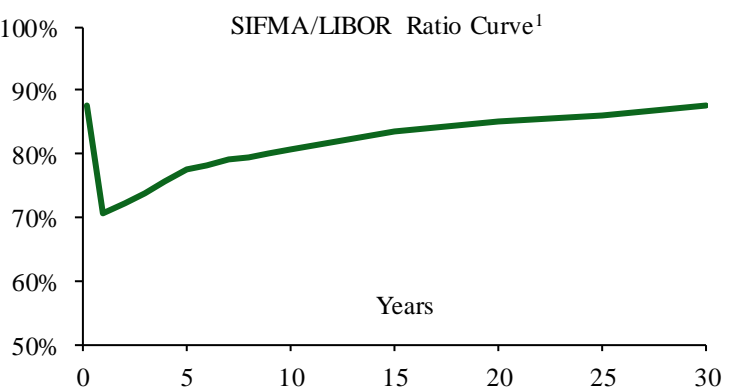
## Tax-Exempt Market

<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	1.14%	0.02%	0.04%
5 Year	1.60%	0.01%	0.05%
7 Year	1.77%	0.01%	0.05%
10 Year	1.96%	0.02%	0.06%
30 Year	2.36%	0.03%	0.06%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	1.59%	0.03%	0.06%
5 Year	2.06%	0.01%	0.03%
7 Year	2.24%	0.00%	0.03%
10 Year	2.42%	0.00%	0.03%
30 Year	2.69%	0.02%	0.07%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	72.50%	0.00%	-0.88%
5 Year	77.75%	0.00%	0.00%
7 Year	79.50%	0.00%	0.25%
10 Year	81.00%	0.00%	0.38%
30 Year	87.75%	-0.25%	-0.75%

<b>Fwd LIBOR Swap Premiums<sup>1</sup></b>			
	5 Yr	10 Yr	30 Yr
1M Fwd	0.02%	0.02%	0.01%
3M Fwd	0.08%	0.05%	0.02%
6M Fwd	0.15%	0.10%	0.04%
12M Fwd	0.28%	0.18%	0.04%



<b>LIBOR Caps<sup>1</sup></b>			
	1.50%	2.00%	2.50%
2 Year	0.40%	0.11%	0.04%
3 Year	1.14%	0.57%	0.34%
5 Year	3.36%	2.23%	1.59%
7 Year	6.07%	4.37%	3.27%

<sup>1</sup>Source: Bloomberg

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