

Quotes as of: 8:19 AM EST

	Current	7-Day Change	30-Day Change
<b>Index Rates<sup>1</sup></b>			
Fed Funds	1.00%	0.00%	0.00%
1M LIBOR	1.00%	0.00%	0.01%
3M LIBOR	1.17%	0.01%	0.02%
Prime	4.00%	0.00%	0.00%
SIFMA	0.90%	-0.02%	-0.01%

	Current	7-Day Change	30-Day Change
<b>General<sup>1</sup></b>			
Gold	1,263	-11.52	13.59
DJIA	20,941	177	277
S&P 500	2,384	10	21
CPI (YoY)	2.40%	N/A	-0.30%
Unemployment	4.50%	N/A	-0.20%

### Taxable Market

<b>Treasury<sup>1</sup></b>			
2 Year	1.27%	0.04%	0.02%
5 Year	1.83%	0.02%	-0.10%
7 Year	2.11%	0.03%	-0.10%
10 Year	2.29%	0.02%	-0.10%
30 Year	2.96%	0.03%	-0.05%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	1.58%	0.01%	-0.04%
5 Year	1.94%	0.01%	-0.12%
7 Year	2.10%	0.02%	-0.13%
10 Year	2.26%	0.02%	-0.13%
30 Year	2.53%	0.04%	-0.13%

<b>Fwd LIBOR Swap Premiums<sup>1</sup></b>	<b>5 Yr</b>	<b>10 Yr</b>	<b>30 Yr</b>
1M Fwd	0.02%	0.01%	0.01%
3M Fwd	0.06%	0.04%	0.02%
6M Fwd	0.12%	0.08%	0.03%
12M Fwd	0.22%	0.15%	0.05%

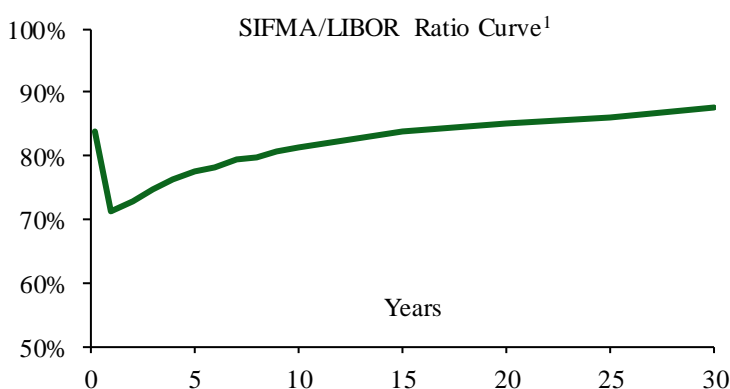
<b>LIBOR Caps<sup>1</sup></b>	<b>1.50%</b>	<b>2.00%</b>	<b>2.50%</b>
2 Year	0.34%	0.10%	0.04%
3 Year	0.97%	0.49%	0.30%
5 Year	2.93%	1.96%	1.42%
7 Year	5.36%	3.88%	2.94%

<sup>1</sup>Source: Bloomberg

### Tax-Exempt Market

<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	1.15%	0.02%	-0.04%
5 Year	1.50%	0.01%	-0.11%
7 Year	1.67%	0.01%	-0.10%
10 Year	1.84%	0.01%	-0.10%
30 Year	2.21%	0.02%	-0.11%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	73.00%	0.38%	-0.50%
5 Year	77.63%	-0.12%	-1.13%
7 Year	79.63%	-0.12%	-0.62%
10 Year	81.63%	0.00%	-0.12%
30 Year	87.88%	-0.12%	-0.12%



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