

|                                | Current | 7-Day Change | 30-Day Change |
|--------------------------------|---------|--------------|---------------|
| <b>Index Rates<sup>1</sup></b> |         |              |               |
| Fed Funds                      | 0.50%   | 0.00%        | 0.00%         |
| 1M LIBOR                       | 0.43%   | 0.00%        | 0.00%         |
| 3M LIBOR                       | 0.62%   | 0.00%        | 0.01%         |
| Prime                          | 3.50%   | 0.00%        | 0.00%         |
| SIFMA                          | 0.01%   | 0.00%        | 0.00%         |

|                            | Current | 7-Day Change | 30-Day Change |
|----------------------------|---------|--------------|---------------|
| <b>General<sup>1</sup></b> |         |              |               |
| Gold                       | 1,124   | 17.93        | 62.47         |
| DJIA                       | 16,466  | 581          | -959          |
| S&P 500                    | 1,940   | 63           | -104          |
| CPI (Yo Y)                 | 0.70%   | N/A          | 0.20%         |
| Unemployment               | 5.00%   | N/A          | 0.00%         |

## Taxable Market

| <b>Treasury<sup>1</sup></b> |       |        |        |
|-----------------------------|-------|--------|--------|
| 2 Year                      | 0.78% | -0.08% | -0.27% |
| 5 Year                      | 1.34% | -0.10% | -0.42% |
| 7 Year                      | 1.68% | -0.08% | -0.41% |
| 10 Year                     | 1.93% | -0.07% | -0.34% |
| 30 Year                     | 2.75% | -0.04% | -0.27% |

## Tax-Exempt Market

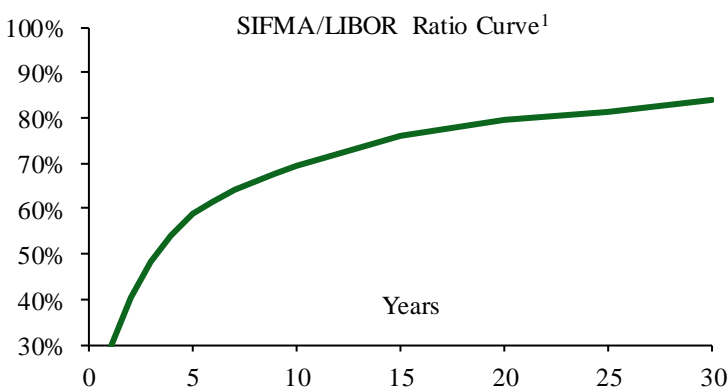
| <b>SIFMA Swaps<sup>1</sup></b> |       |        |        |
|--------------------------------|-------|--------|--------|
| 2 Year                         | 0.34% | -0.03% | -0.15% |
| 5 Year                         | 0.77% | -0.05% | -0.28% |
| 7 Year                         | 0.99% | -0.05% | -0.32% |
| 10 Year                        | 1.26% | -0.04% | -0.31% |
| 30 Year                        | 1.90% | -0.04% | -0.35% |

| <b>LIBOR Swaps<sup>1</sup></b> |       |        |        |
|--------------------------------|-------|--------|--------|
| 2 Year                         | 0.85% | -0.08% | -0.32% |
| 5 Year                         | 1.30% | -0.10% | -0.43% |
| 7 Year                         | 1.54% | -0.10% | -0.41% |
| 10 Year                        | 1.81% | -0.09% | -0.38% |
| 30 Year                        | 2.27% | -0.07% | -0.35% |

| <b>SIFMA/LIBOR Ratios<sup>1</sup></b> |        |        |        |
|---------------------------------------|--------|--------|--------|
| 2 Year                                | 40.50% | -0.62% | -2.63% |
| 5 Year                                | 59.00% | -0.13% | -2.13% |
| 7 Year                                | 64.50% | 0.12%  | -1.87% |
| 10 Year                               | 70.00% | 0.37%  | -1.63% |
| 30 Year                               | 84.00% | 0.37%  | -1.63% |

| <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% | 0.05% | 0.02% |
| 6M Fwd                                     | 0.13% | 0.09% | 0.04% |
| 12M Fwd                                    | 0.27% | 0.19% | 0.08% |

| <b>LIBOR Caps<sup>1</sup></b> | 1.00% | 1.50% | 2.00% |
|-------------------------------|-------|-------|-------|
| 2 Year                        | 0.27% | 0.18% | 0.02% |
| 3 Year                        | 0.83% | 0.60% | 0.25% |
| 5 Year                        | 3.02% | 2.18% | 1.46% |
| 7 Year                        | 5.84% | 4.41% | 3.31% |



<sup>1</sup>Source: Bloomberg

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