

Quotes as of: 8:44 AM EST

	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%	0.01%	0.02%
3M LIBOR	0.63%	0.01%	0.02%
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	1,227	16.46	110.25
DJIA	16,640	19	174
S&P 500	1,948	3	8
CPI (Yo Y)	1.40%	N/A	0.70%
Unemployment	4.90%	N/A	-0.10%

**Taxable Market**

<b>Treasury<sup>1</sup></b>			
2 Year	0.80%	0.05%	0.03%
5 Year	1.25%	0.02%	-0.08%
7 Year	1.55%	0.03%	-0.12%
10 Year	1.76%	0.00%	-0.16%
30 Year	2.63%	0.02%	-0.12%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	0.85%	0.04%	0.00%
5 Year	1.16%	0.02%	-0.14%
7 Year	1.35%	-0.01%	-0.20%
10 Year	1.58%	-0.03%	-0.23%
30 Year	2.08%	-0.03%	-0.19%

<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	0.05%	0.04%	0.02%
6M Fwd	0.10%	0.08%	0.03%
12M Fwd	0.20%	0.16%	0.04%

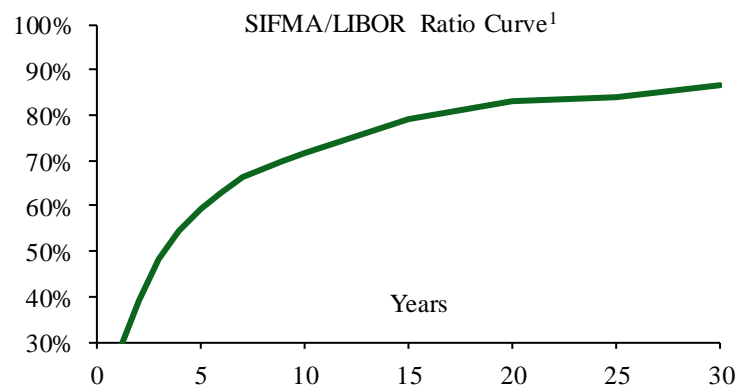
<b>LIBOR Caps<sup>1</sup></b>			
	1.00%	1.50%	2.00%
2 Year	0.25%	0.17%	0.10%
3 Year	0.75%	0.55%	0.40%
5 Year	2.62%	1.97%	1.54%
7 Year	5.17%	3.92%	3.13%

<sup>1</sup>Source: Bloomberg

**Tax-Exempt Market**

<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	0.33%	0.02%	-0.01%
5 Year	0.69%	0.01%	-0.07%
7 Year	0.90%	0.02%	-0.09%
10 Year	1.13%	0.00%	-0.13%
30 Year	1.80%	0.00%	-0.11%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	40.00%	0.38%	-0.50%
5 Year	59.88%	0.88%	0.88%
7 Year	65.88%	0.87%	1.37%
10 Year	71.63%	0.88%	1.63%
30 Year	86.38%	0.88%	2.38%



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