

Quotes as of: 9:08 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%	0.00%	0.01%
3M LIBOR	1.04%	0.00%	0.03%
Prime	3.75%	0.00%	0.00%
SIFMA	0.65%	-0.01%	-0.03%

	Current	7-Day Change	30-Day Change
<b>General<sup>1</sup></b>			
Gold	1,228	30.33	53.57
DJIA	20,071	100	108
S&P 500	2,297	17	20
CPI (Yo Y)	2.10%	N/A	0.40%
Unemployment	4.80%	N/A	0.10%

### Taxable Market

<b>Treasury<sup>1</sup></b>			
2 Year	1.18%	-0.04%	-0.04%
5 Year	1.87%	-0.08%	-0.05%
7 Year	2.21%	-0.09%	-0.02%
10 Year	2.43%	-0.06%	0.01%
30 Year	3.06%	-0.02%	0.05%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	1.48%	-0.03%	0.00%
5 Year	1.96%	-0.05%	0.01%
7 Year	2.16%	-0.05%	0.03%
10 Year	2.35%	-0.03%	0.07%
30 Year	2.66%	0.00%	0.15%

<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%	0.02%	0.01%
3M Fwd	0.07%	0.05%	0.02%
6M Fwd	0.15%	0.10%	0.04%
12M Fwd	0.28%	0.18%	0.04%

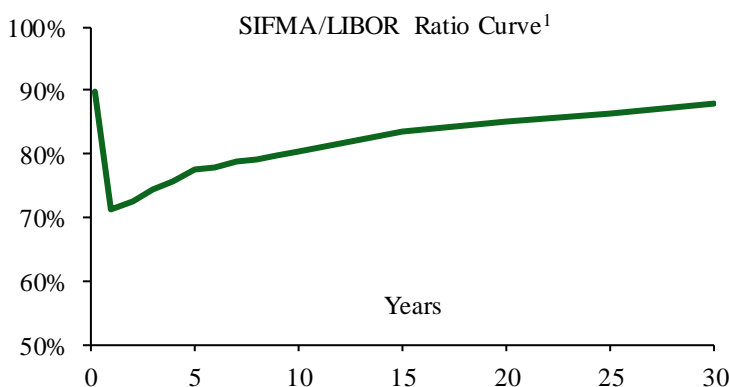
<b>LIBOR Caps<sup>1</sup></b>	<b>1.50%</b>	<b>2.00%</b>	<b>2.50%</b>
2 Year	0.29%	0.09%	0.04%
3 Year	0.97%	0.51%	0.32%
5 Year	3.14%	2.17%	1.60%
7 Year	5.89%	4.39%	3.38%

<sup>1</sup>Source: Bloomberg

### Tax-Exempt Market

<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	1.07%	-0.03%	-0.01%
5 Year	1.52%	-0.05%	-0.01%
7 Year	1.70%	-0.05%	0.01%
10 Year	1.89%	-0.03%	0.04%
30 Year	2.33%	0.00%	0.10%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	73.00%	-0.38%	-0.50%
5 Year	77.75%	0.00%	-0.25%
7 Year	79.25%	0.00%	-0.38%
10 Year	80.75%	0.12%	-0.38%
30 Year	88.00%	0.25%	-1.00%



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