KPM FINANCIAL
STRATEGIC DERIVATIVES ADVISORY

May 23, 2016

Weekly Rate Update

Quotes as of: 7:58 AM EST

Index Rates[1]	Current	7-Day Change	30-Day Change
Fed Funds	0.50%	0.00%	0.00%
1M LIBOR	0.45%	0.01%	0.01%
3M LIBOR	0.66%	0.04%	0.03%
Prime	3.50%	0.00%	0.00%
SIFMA	0.40%	0.01%	-0.01%

General[1]	Current	7-Day Change	30-Day Change
Gold	1,249	-26.48	19.05
DJIA	17,501	-210	-503
S&P 500	2,052	-14	-39
CPI (YoY)	1.10%	N/A	0.20%
Unemployment	5.00%	N/A	0.00%

Taxable Market

Treasury[1]			
2 Year	0.88%	0.09%	0.06%
5 Year	1.36%	0.10%	0.01%
7 Year	1.64%	0.09%	-0.03%
10 Year	1.83%	0.07%	-0.06%
30 Year	2.62%	0.02%	-0.09%

LIBOR Swaps[1]			
2 Year	1.02%	0.11%	0.07%
5 Year	1.32%	0.11%	0.01%
7 Year	1.48%	0.09%	-0.02%
10 Year	1.68%	0.07%	-0.05%
30 Year	2.13%	0.02%	-0.09%

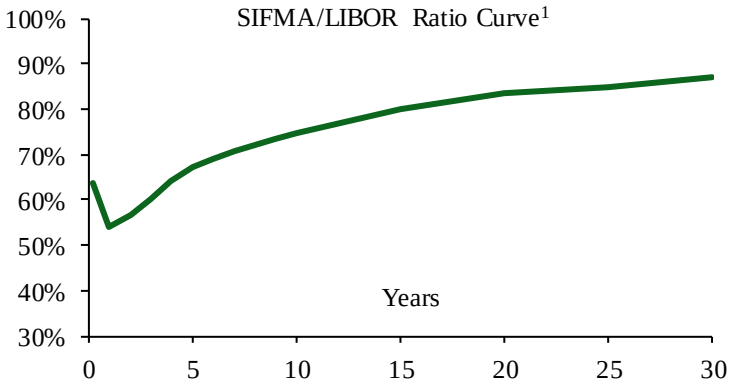
Fwd LIBOR Swap Premiums[1]	5 Yr	10 Yr	30 Yr
1M Fwd	0.02%	0.02%	0.01%
3M Fwd	0.06%	0.04%	0.02%
6M Fwd	0.11%	0.08%	0.03%
12M Fwd	0.20%	0.15%	0.04%

LIBOR Caps[1]	1.00%	1.50%	2.00%
2 Year	0.38%	0.06%	0.02%
3 Year	0.96%	0.38%	0.25%
5 Year	2.88%	1.79%	1.37%
7 Year	5.44%	3.75%	2.98%

Tax-Exempt Market

SIFMA Swaps[1]			
2 Year	0.58%	0.07%	0.05%
5 Year	0.88%	0.08%	0.01%
7 Year	1.05%	0.06%	-0.02%
10 Year	1.26%	0.04%	-0.06%
30 Year	1.85%	0.01%	-0.10%

SIFMA/LIBOR Ratios[1]			
2 Year	57.00%	1.25%	1.63%
5 Year	67.00%	0.50%	0.50%
7 Year	71.00%	0.12%	0.12%
10 Year	74.75%	-0.25%	-0.50%
30 Year	87.50%	-0.25%	-0.25%



[1]*Source: Bloomberg*

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