

Quotes as of: 8:28 AM EST

	Current	7-Day Change	30-Day Change
<b>Index Rates<sup>1</sup></b>			
Fed Funds	1.00%	0.25%	0.25%
1M LIBOR	0.98%	0.07%	0.20%
3M LIBOR	1.16%	0.03%	0.10%
Prime	4.00%	0.25%	0.25%
SIFMA	0.71%	0.09%	0.06%

	Current	7-Day Change	30-Day Change
<b>General<sup>1</sup></b>			
Gold	1,232	28.03	-6.85
DJIA	20,915	33	291
S&P 500	2,378	5	27
CPI (YoY)	2.70%	N/A	0.20%
Unemployment	4.70%	N/A	-0.10%

### Taxable Market

<b>Treasury<sup>1</sup></b>			
2 Year	1.31%	-0.06%	0.12%
5 Year	2.02%	-0.12%	0.11%
7 Year	2.30%	-0.14%	0.08%
10 Year	2.50%	-0.13%	0.08%
30 Year	3.11%	-0.10%	0.09%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	1.65%	-0.06%	0.10%
5 Year	2.12%	-0.11%	0.10%
7 Year	2.29%	-0.11%	0.10%
10 Year	2.47%	-0.11%	0.09%
30 Year	2.73%	-0.08%	0.09%

<b>Fwd LIBOR Swap Premiums<sup>1</sup></b>	<b>5 Yr</b>	<b>10 Yr</b>	<b>30 Yr</b>
1M Fwd	0.03%	0.02%	0.01%
3M Fwd	0.08%	0.05%	0.02%
6M Fwd	0.15%	0.10%	0.04%
12M Fwd	0.27%	0.17%	0.04%

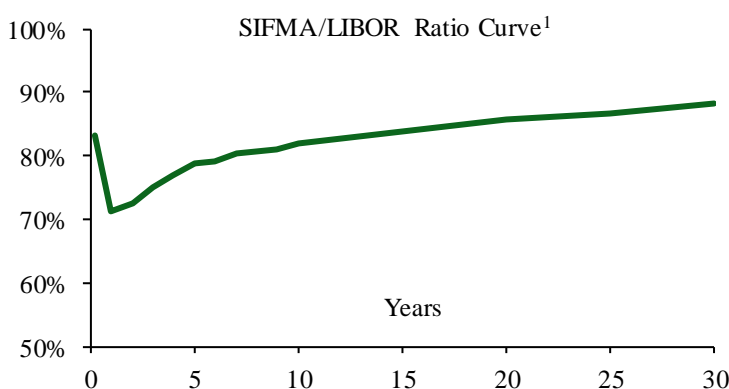
<b>LIBOR Caps<sup>1</sup></b>	<b>1.50%</b>	<b>2.00%</b>	<b>2.50%</b>
2 Year	0.46%	0.13%	0.05%
3 Year	1.25%	0.62%	0.36%
5 Year	3.53%	2.32%	1.64%
7 Year	6.25%	4.48%	3.34%

<sup>1</sup>Source: Bloomberg

### Tax-Exempt Market

<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	1.20%	-0.05%	0.08%
5 Year	1.67%	-0.09%	0.11%
7 Year	1.84%	-0.10%	0.10%
10 Year	2.02%	-0.10%	0.10%
30 Year	2.41%	-0.08%	0.10%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	73.25%	0.25%	0.75%
5 Year	79.00%	0.50%	1.25%
7 Year	80.50%	0.25%	1.00%
10 Year	82.13%	0.13%	1.13%
30 Year	88.50%	0.00%	0.75%



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