

	Current	7-Day Change	30-Day Change
<b>Index Rates<sup>1</sup></b>			
Fed Funds	1.50%	0.00%	0.00%
1M LIBOR	1.84%	0.08%	0.25%
3M LIBOR	2.22%	0.12%	0.34%
Prime	4.50%	0.00%	0.00%
SIFMA	1.22%	0.09%	0.22%

	Current	7-Day Change	30-Day Change
<b>General<sup>1</sup></b>			
Gold	1,312	-8.93	-42.11
DJIA	24,947	-232	-273
S&P 500	2,752	-31	20
CPI (Yo Y)	2.20%	N/A	0.10%
Unemployment	4.10%	N/A	0.00%

## Taxable Market

<b>Treasury<sup>1</sup></b>			
2 Year	2.31%	0.05%	0.12%
5 Year	2.67%	0.03%	0.04%
7 Year	2.81%	0.01%	0.00%
10 Year	2.87%	0.00%	0.00%
30 Year	3.10%	-0.03%	-0.03%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	2.62%	0.04%	0.17%
5 Year	2.82%	0.02%	0.10%
7 Year	2.86%	0.01%	0.06%
10 Year	2.91%	0.00%	0.03%
30 Year	2.97%	-0.02%	0.00%

<b>Fwd LIBOR Swap Premiums<sup>1</sup></b>			
	5 Yr	10 Yr	30 Yr
1M Fwd	0.01%	0.01%	0.00%
3M Fwd	0.03%	0.02%	0.01%
6M Fwd	0.06%	0.04%	0.01%
12M Fwd	0.11%	0.07%	-0.01%

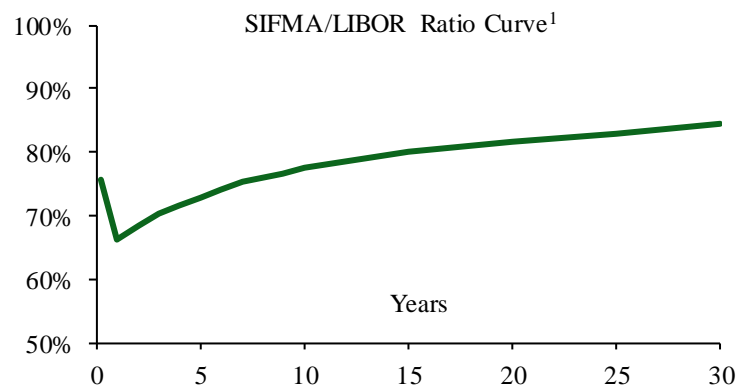
<b>LIBOR Caps<sup>1</sup></b>			
	1.50%	2.00%	2.50%
2 Year	1.92%	1.08%	0.37%
3 Year	3.26%	1.98%	0.94%
5 Year	5.97%	3.96%	2.32%
7 Year	8.75%	6.12%	3.95%

<sup>1</sup>Source: Bloomberg

## Tax-Exempt Market

<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	1.80%	0.03%	0.13%
5 Year	2.05%	0.02%	0.07%
7 Year	2.15%	0.01%	0.03%
10 Year	2.26%	-0.01%	0.00%
30 Year	2.51%	-0.02%	-0.02%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	68.75%	0.00%	0.75%
5 Year	73.13%	-0.13%	0.37%
7 Year	75.50%	-0.25%	-0.12%
10 Year	77.75%	-0.50%	-0.38%
30 Year	84.88%	-0.38%	-0.25%



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