

Quotes as of: 8:55 AM EST

	Current	7-Day Change	30-Day Change
<b>Index Rates<sup>1</sup></b>			
Fed Funds	1.25%	0.00%	0.00%
1M LIBOR	1.29%	0.04%	0.06%
3M LIBOR	1.45%	0.03%	0.08%
Prime	4.25%	0.00%	0.00%
SIFMA	0.94%	0.02%	0.03%

	Current	7-Day Change	30-Day Change
<b>General<sup>1</sup></b>			
Gold	1,290	10.49	9.07
DJIA	23,358	-81	30
S&P 500	2,579	-6	4
CPI (Yo Y)	2.00%	N/A	-0.20%
Unemployment	4.10%	N/A	-0.10%

## Taxable Market

<b>Treasury<sup>1</sup></b>			
2 Year	1.73%	0.04%	0.15%
5 Year	2.07%	-0.01%	0.05%
7 Year	2.24%	-0.03%	0.01%
10 Year	2.36%	-0.05%	-0.03%
30 Year	2.79%	-0.08%	-0.10%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	1.90%	0.02%	0.09%
5 Year	2.13%	0.00%	0.04%
7 Year	2.23%	-0.01%	0.02%
10 Year	2.35%	-0.03%	0.00%
30 Year	2.57%	-0.04%	-0.02%

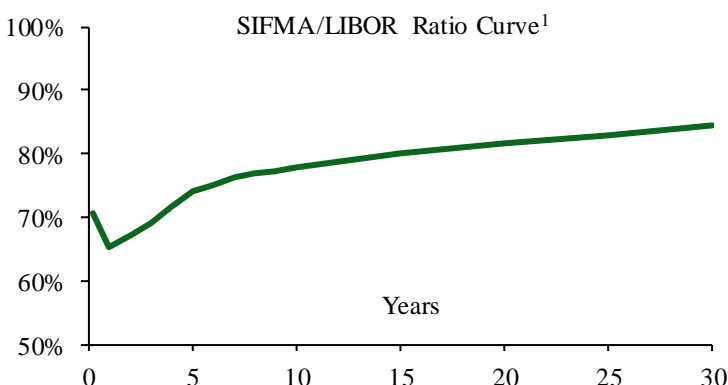
<b>Fwd LIBOR Swap Premiums<sup>1</sup></b>	<b>5 Yr</b>	<b>10 Yr</b>	<b>30 Yr</b>
1M Fwd	0.02%	0.01%	0.00%
3M Fwd	0.05%	0.03%	0.01%
6M Fwd	0.08%	0.06%	0.02%
12M Fwd	0.15%	0.11%	-0.01%

<b>LIBOR Caps<sup>1</sup></b>	<b>1.50%</b>	<b>2.00%</b>	<b>2.50%</b>
2 Year	0.76%	0.23%	0.08%
3 Year	1.50%	0.68%	0.38%
5 Year	3.35%	1.97%	1.29%
7 Year	5.61%	3.70%	2.60%

## Tax-Exempt Market

<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	1.27%	0.01%	0.04%
5 Year	1.57%	-0.01%	0.02%
7 Year	1.70%	-0.04%	0.00%
10 Year	1.83%	-0.06%	-0.03%
30 Year	2.17%	-0.09%	-0.05%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	67.63%	-0.38%	-1.00%
5 Year	74.13%	-0.38%	-0.38%
7 Year	76.50%	-0.88%	-0.50%
10 Year	78.25%	-1.13%	-0.75%
30 Year	84.88%	-1.38%	-1.13%



<sup>1</sup>Source: Bloomberg

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