

	Current	7-Day Change	30-Day Change
<b>Index Rates<sup>1</sup></b>			
Fed Funds	1.50%	0.00%	0.00%
1M LIBOR	1.56%	0.00%	0.00%
3M LIBOR	1.74%	0.01%	0.06%
Prime	4.50%	0.00%	0.00%
SIFMA	1.23%	-0.08%	-0.17%

	Current	7-Day Change	30-Day Change
<b>General<sup>1</sup></b>			
Gold	1,333	-7.46	57.12
DJIA	26,072	269	1,318
S&P 500	2,810	24	127
CPI (Yo Y)	2.10%	N/A	-0.10%
Unemployment	4.10%	N/A	0.00%

## Taxable Market

<b>Treasury<sup>1</sup></b>			
2 Year	2.07%	0.07%	0.17%
5 Year	2.45%	0.10%	0.20%
7 Year	2.58%	0.10%	0.18%
10 Year	2.65%	0.10%	0.17%
30 Year	2.92%	0.07%	0.09%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	2.27%	0.05%	0.17%
5 Year	2.52%	0.13%	0.22%
7 Year	2.60%	0.15%	0.23%
10 Year	2.69%	0.15%	0.23%
30 Year	2.80%	0.15%	0.18%

<b>Fwd LIBOR Swap Premiums<sup>1</sup></b>			
	5 Yr	10 Yr	30 Yr
1M Fwd	0.02%	0.01%	0.00%
3M Fwd	0.05%	0.03%	0.01%
6M Fwd	0.09%	0.06%	0.02%
12M Fwd	0.15%	0.10%	0.01%

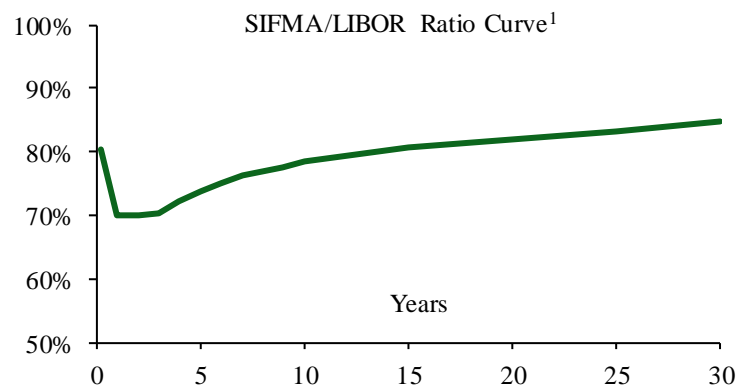
<b>LIBOR Caps<sup>1</sup></b>			
	1.50%	2.00%	2.50%
2 Year	1.38%	0.58%	0.17%
3 Year	2.45%	1.26%	0.59%
5 Year	4.77%	2.87%	1.67%
7 Year	7.32%	4.80%	3.08%

<sup>1</sup>Source: Bloomberg

## Tax-Exempt Market

<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	1.59%	0.05%	0.15%
5 Year	1.86%	0.10%	0.18%
7 Year	1.98%	0.11%	0.19%
10 Year	2.11%	0.12%	0.21%
30 Year	2.38%	0.15%	0.18%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	70.25%	0.25%	1.25%
5 Year	74.13%	0.12%	0.75%
7 Year	76.38%	0.13%	0.88%
10 Year	78.75%	0.25%	1.13%
30 Year	85.13%	0.37%	0.87%



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**KPM Financial | 980-272-1904 | bkern@kpm-financial.com | www.kpm-financial.com**

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