KPM FINANCIAL

May 28, 2019

# Weekly Rate Update

Quotes as of: 9:00 AM EST

| Index Rates[1] | Current | 7-Day Change | 30-Day Change |
|---|---|---|---|
| Fed Funds | 2.50% | 0.00% | 0.00% |
| 1M LIBOR | 2.43% | 0.00% | -0.05% |
| 3M LIBOR | 2.52% | 0.00% | -0.06% |
| SOFR | 2.37% | -0.01% | -0.09% |
| SIFMA | 1.32% | -0.03% | -0.98% |

| General[1] | Current | 7-Day Change | 30-Day Change |
|---|---|---|---|
| Gold | 1,279 | 6.01 | -8.77 |
| DJIA | 25,586 | -292 | -958 |
| S&P 500 | 2,826 | -38 | -114 |
| CPI (YoY) | 2.00% | N/A | 0.10% |
| Unemployment | 3.60% | N/A | -0.20% |

## Taxable Market

| Treasury[1] | | | |
|---|---|---|---|
| 2 Year | 2.15% | -0.11% | -0.14% |
| 5 Year | 2.10% | -0.13% | -0.19% |
| 7 Year | 2.19% | -0.14% | -0.20% |
| 10 Year | 2.29% | -0.14% | -0.21% |
| 30 Year | 2.72% | -0.12% | -0.20% |

| LIBOR Swaps[1] | | | |
|---|---|---|---|
| 2 Year | 2.18% | -0.13% | -0.21% |
| 5 Year | 2.09% | -0.14% | -0.23% |
| 7 Year | 2.14% | -0.14% | -0.24% |
| 10 Year | 2.24% | -0.14% | -0.24% |
| 30 Year | 2.45% | -0.12% | -0.25% |

| Fwd LIBOR Swap Premiums[1] | 5 Yr | 10 Yr | 30 Yr |
|---|---|---|---|
| 1M Fwd | -0.01% | 0.00% | 0.00% |
| 3M Fwd | -0.02% | 0.00% | 0.00% |
| 6M Fwd | -0.03% | 0.00% | 0.00% |
| 12M Fwd | -0.03% | 0.02% | -0.02% |

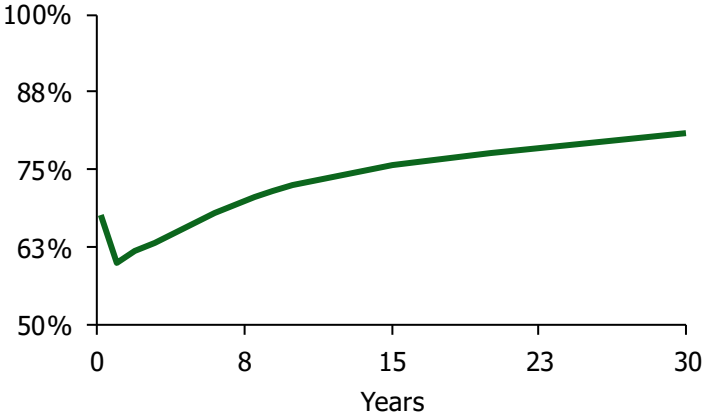
| LIBOR Caps[1] | 2.50% | 3.00% | 3.50% |
|---|---|---|---|
| 2 Year | 0.09% | 0.04% | 0.02% |
| 3 Year | 0.34% | 0.22% | 0.17% |
| 5 Year | 1.15% | 0.84% | 0.65% |
| 7 Year | 2.33% | 1.76% | 1.39% |

## Tax-Exempt Market

| SIFMA Swaps[1] | | | |
|---|---|---|---|
| 2 Year | 1.35% | -0.08% | -0.18% |
| 5 Year | 1.39% | -0.09% | -0.20% |
| 7 Year | 1.49% | -0.09% | -0.20% |
| 10 Year | 1.63% | -0.09% | -0.20% |
| 30 Year | 1.98% | -0.09% | -0.21% |

| SIFMA/LIBOR Ratios[1] | | | |
|---|---|---|---|
| 2 Year | 62.00% | 0.00% | -2.25% |
| 5 Year | 66.63% | 0.12% | -1.88% |
| 7 Year | 69.63% | 0.25% | -1.25% |
| 10 Year | 72.88% | 0.38% | -1.00% |
| 30 Year | 81.25% | 0.50% | -0.62% |

SIFMA/LIBOR Ratio Curve




[1]Source: Bloomberg

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