

Quotes as of: 11:09 AM EST

Index Rates ¹	Current	7-Day Change	30-Day Change
Fed Funds	2.00%	0.00%	0.00%
1M LIBOR	1.82%	-0.07%	-0.21%
3M LIBOR	1.94%	-0.07%	-0.20%
SOFR	1.86%	-0.14%	0.00%
SIFMA	1.29%	-0.11%	-0.18%

General ¹	Current	7-Day Change	30-Day Change
Gold	1,484	3.43	-19.19
DJIA	26,885	-140	-50
S&P 500	3,014	18	22
CPI (YoY)	1.70%	N/A	0.00%
Unemployment	3.50%	N/A	-0.20%

Taxable Market

Treasury ¹	Current	7-Day Change	30-Day Change
2 Year	1.61%	-0.01%	-0.08%
5 Year	1.60%	0.00%	0.00%
7 Year	1.69%	0.00%	0.02%
10 Year	1.78%	0.00%	0.05%
30 Year	2.26%	0.03%	0.10%

Tax-Exempt Market

SIFMA Swaps ¹	Current	7-Day Change	30-Day Change
2 Year	1.08%	-0.03%	-0.02%
5 Year	1.09%	-0.01%	0.04%
7 Year	1.16%	0.00%	0.06%
10 Year	1.27%	0.00%	0.08%
30 Year	1.59%	0.02%	0.13%

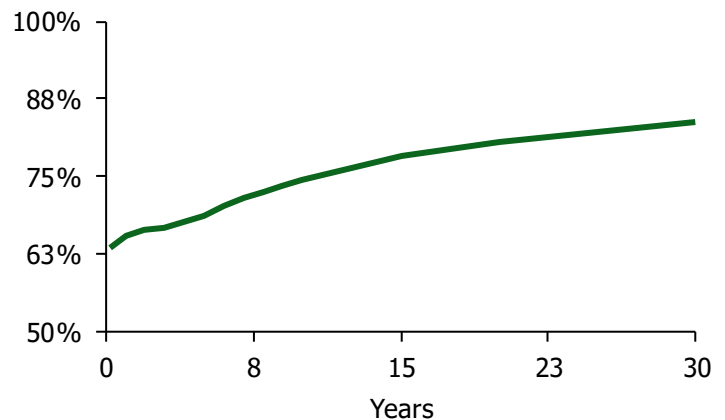
LIBOR Swaps ¹	Current	7-Day Change	30-Day Change
2 Year	1.63%	-0.04%	-0.06%
5 Year	1.58%	-0.01%	0.04%
7 Year	1.62%	0.01%	0.07%
10 Year	1.71%	0.02%	0.10%
30 Year	1.89%	0.04%	0.15%

SIFMA/LIBOR Ratios ¹	Current	7-Day Change	30-Day Change
2 Year	66.50%	-0.25%	0.75%
5 Year	68.63%	-0.37%	0.62%
7 Year	71.63%	-0.25%	0.63%
10 Year	74.63%	-0.38%	0.37%
30 Year	84.13%	-0.37%	0.38%

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	-0.02%	0.00%	0.00%
12M Fwd	-0.02%	0.03%	0.00%

LIBOR Caps ¹	2.50%	3.00%	3.50%
2 Year	0.10%	0.10%	0.10%
3 Year	0.17%	0.10%	0.10%
5 Year	0.63%	0.33%	0.17%
7 Year	1.38%	0.85%	0.51%

SIFMA/LIBOR Ratio Curve



¹Source: Bloomberg

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