

Quotes as of: 9:01 AM EST

	Current	7-Day Change	30-Day Change
<b>Index Rates<sup>1</sup></b>			
Fed Funds	2.00%	0.00%	0.00%
1M LIBOR	1.80%	-0.02%	-0.23%
3M LIBOR	1.94%	0.00%	-0.16%
SOFR	1.84%	-0.02%	0.02%
SIFMA	1.19%	-0.10%	-0.39%

	Current	7-Day Change	30-Day Change
<b>General<sup>1</sup></b>			
Gold	1,498	13.14	-4.52
DJIA	26,958	130	138
S&P 500	3,023	16	61
CPI (YoY)	1.70%	N/A	0.00%
Unemployment	3.50%	N/A	-0.20%

## Taxable Market

<b>Treasury<sup>1</sup></b>			
2 Year	1.66%	0.03%	0.02%
5 Year	1.67%	0.05%	0.10%
7 Year	1.75%	0.05%	0.13%
10 Year	1.84%	0.04%	0.16%
30 Year	2.33%	0.04%	0.20%

## Tax-Exempt Market

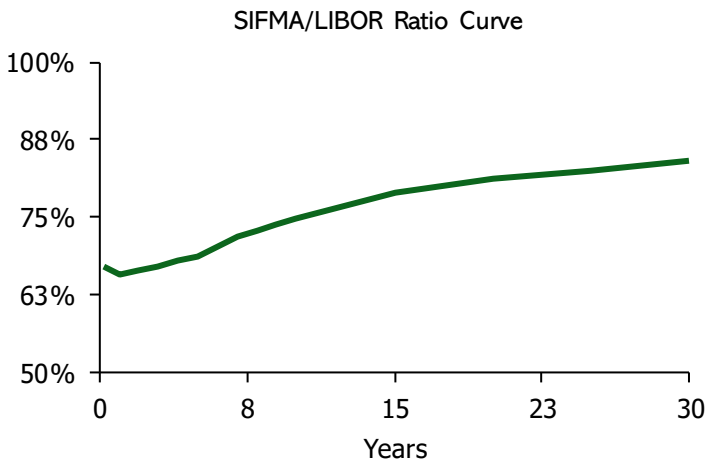
<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	1.12%	0.03%	0.04%
5 Year	1.12%	0.03%	0.09%
7 Year	1.20%	0.02%	0.11%
10 Year	1.32%	0.02%	0.14%
30 Year	1.64%	0.02%	0.18%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	1.68%	0.03%	0.04%
5 Year	1.64%	0.03%	0.12%
7 Year	1.67%	0.02%	0.15%
10 Year	1.76%	0.02%	0.18%
30 Year	1.95%	0.01%	0.23%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	66.50%	0.00%	0.63%
5 Year	68.63%	0.00%	0.12%
7 Year	71.75%	0.12%	0.00%
10 Year	74.88%	0.25%	-0.12%
30 Year	84.38%	0.25%	-0.12%

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

<b>LIBOR Caps<sup>1</sup></b>			
	2.50%	3.00%	3.50%
2 Year	0.10%	0.10%	0.10%
3 Year	0.19%	0.10%	0.10%
5 Year	0.67%	0.35%	0.18%
7 Year	1.44%	0.88%	0.53%



<sup>1</sup>Source: Bloomberg

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