

Quotes as of: 8:08 AM EST

	Current	7-Day Change	30-Day Change
Index Rates¹			
Fed Funds	2.50%	0.00%	0.00%
1M LIBOR	2.49%	-0.01%	0.01%
3M LIBOR	2.63%	0.02%	-0.05%
SOFR	2.46%	0.08%	0.03%
SIFMA	1.61%	-0.06%	-0.11%

	Current	7-Day Change	30-Day Change
General¹			
Gold	1,304	13.11	-13.50
DJIA	25,849	198	-34
S&P 500	2,822	39	47
CPI (YoY)	1.50%	N/A	-0.10%
Unemployment	3.80%	N/A	-0.20%

Taxable Market

Treasury¹			
2 Year	2.44%	-0.04%	-0.08%
5 Year	2.40%	-0.04%	-0.09%
7 Year	2.50%	-0.04%	-0.07%
10 Year	2.60%	-0.04%	-0.06%
30 Year	3.02%	0.00%	0.03%

Tax-Exempt Market

SIFMA Swaps¹			
2 Year	1.64%	-0.02%	-0.05%
5 Year	1.69%	-0.03%	-0.06%
7 Year	1.79%	-0.03%	-0.07%
10 Year	1.93%	-0.03%	-0.05%
30 Year	2.30%	-0.03%	-0.01%

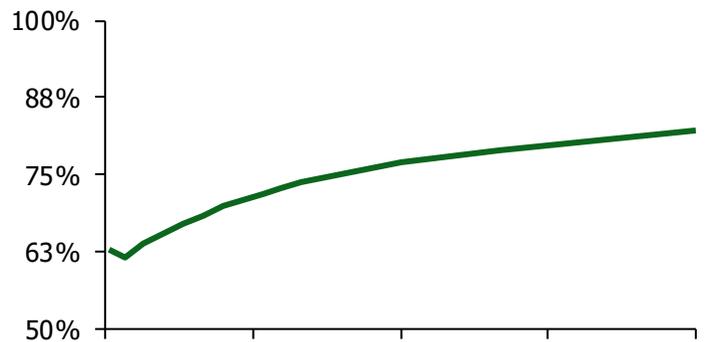
LIBOR Swaps¹			
2 Year	2.57%	-0.03%	-0.08%
5 Year	2.47%	-0.04%	-0.10%
7 Year	2.52%	-0.04%	-0.09%
10 Year	2.62%	-0.04%	-0.08%
30 Year	2.80%	-0.03%	-0.02%

SIFMA/LIBOR Ratios¹			
2 Year	64.00%	-0.12%	0.12%
5 Year	68.75%	0.25%	0.25%
7 Year	71.25%	0.00%	0.12%
10 Year	74.00%	0.00%	0.12%
30 Year	82.50%	0.00%	0.12%

Fwd LIBOR Swap Premiums¹			
	5 Yr	10 Yr	30 Yr
1M Fwd	0.00%	0.00%	0.00%
3M Fwd	-0.01%	0.01%	0.00%
6M Fwd	-0.01%	0.01%	0.00%
12M Fwd	-0.02%	0.03%	-0.02%

LIBOR Caps¹			
	2.50%	3.00%	3.50%
2 Year	0.29%	0.08%	0.04%
3 Year	0.63%	0.31%	0.21%
5 Year	1.62%	1.04%	0.76%
7 Year	3.03%	2.12%	1.60%

SIFMA/LIBOR Ratio Curve


¹Source: Bloomberg

KPM Financial provides independent financial advisory services as well as on-going expertise to issuers regarding debt management, interest rate risk management, and other financial management needs. We can assist with swap terminations, assignments, and restructurings as well as new hedging solutions such as caps, collars, and callable swaps.

Find out more at: kpm-financial.com

KPM Financial 980.321.9482 info@kpm-financial.com <https://kpm-financial.com>

Please note that these rates are not necessarily indicative of where you can execute swap and cap transactions in the current market. Factors such as credit quality of underlying collateral, amortization of notional, day count conventions, embedded options, forward effective dates, and index may dramatically affect your pricing relative to these published levels. Please call to get quotes for executable levels. This communication is for informational purposes only, is not an offer, solicitation, recommendation or commitment for any transaction or to buy or sell any security or other financial product and is not intended as investment advice or as a confirmation of any transaction. The information contained herein is (i) derived from sources that KPM Financial in good faith considers reliable, however KPM Financial does not guarantee the accuracy, reliability or completeness of this information and makes no warranty, express or implied, with respect thereto and (ii) subject to change without notice, KPM Financial accepts no liability for its use or to update or keep it current. Products shown are subject to change and availability. KPM Financial and/or one or more of its affiliates may provide advice or may from time to time have proprietary positions in, or trade as principal in, securities that may be mentioned herein or other securities issued by issuers reflected herein.