

Quotes as of: 12:14 PM EST

	Current	7-Day Change	30-Day Change
<b>Index Rates<sup>1</sup></b>			
Fed Funds	2.25%	0.00%	0.00%
1M LIBOR	2.30%	-0.01%	0.02%
3M LIBOR	2.65%	0.03%	0.17%
SOFR	2.26%	0.06%	0.07%
SIFMA	1.66%	0.04%	0.09%

	Current	7-Day Change	30-Day Change
<b>General<sup>1</sup></b>			
Gold	1,222	18.49	-5.59
DJIA	24,989	-398	-456
S&P 500	2,695	-31	-73
CPI (Yo Y)	2.50%	N/A	0.20%
Unemployment	3.70%	N/A	0.00%

## Taxable Market

<b>Treasury<sup>1</sup></b>			
2 Year	2.78%	-0.15%	-0.13%
5 Year	2.87%	-0.17%	-0.18%
7 Year	2.97%	-0.15%	-0.17%
10 Year	3.06%	-0.12%	-0.13%
30 Year	3.33%	-0.06%	-0.05%

<b>LIBOR Swaps<sup>1</sup></b>			
2 Year	2.98%	-0.13%	-0.14%
5 Year	3.01%	-0.16%	-0.19%
7 Year	3.05%	-0.15%	-0.17%
10 Year	3.12%	-0.12%	-0.14%
30 Year	3.21%	-0.09%	-0.08%

<b>Fwd LIBOR Swap Premiums<sup>1</sup></b>			
	5 Yr	10 Yr	30 Yr
1M Fwd	0.01%	0.01%	0.00%
3M Fwd	0.02%	0.02%	0.01%
6M Fwd	0.04%	0.03%	0.01%
12M Fwd	0.05%	0.06%	0.01%

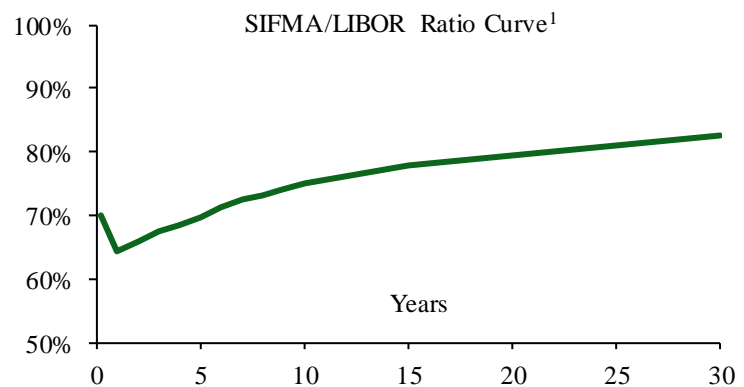
<b>LIBOR Caps<sup>1</sup></b>			
	2.50%	3.00%	3.50%
2 Year	0.85%	0.25%	0.08%
3 Year	1.46%	0.64%	0.34%
5 Year	2.95%	1.68%	1.09%
7 Year	4.76%	3.05%	2.14%

*<sup>1</sup>Source: Bloomberg*

## Tax-Exempt Market

<b>SIFMA Swaps<sup>1</sup></b>			
2 Year	1.96%	-0.10%	-0.09%
5 Year	2.10%	-0.11%	-0.13%
7 Year	2.21%	-0.10%	-0.11%
10 Year	2.34%	-0.09%	-0.09%
30 Year	2.65%	-0.06%	-0.07%

<b>SIFMA/LIBOR Ratios<sup>1</sup></b>			
2 Year	66.25%	0.00%	-0.12%
5 Year	70.00%	0.00%	-0.38%
7 Year	72.50%	0.00%	0.00%
10 Year	75.00%	0.00%	0.12%
30 Year	82.75%	0.00%	0.00%



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