

Quotes as of: 7:24 AM EST

	Current	7-Day Change	30-Day Change
Index Rates¹			
Fed Funds	2.50%	0.00%	0.00%
1M LIBOR	2.47%	-0.01%	-0.01%
3M LIBOR	2.59%	0.00%	-0.04%
SOFR	2.44%	-0.02%	-0.02%
SIFMA	1.54%	0.06%	-0.07%

	Current	7-Day Change	30-Day Change
General¹			
Gold	1,286	-11.55	-16.33
DJIA	26,412	71	563
S&P 500	2,907	12	85
CPI (YoY)	1.90%	N/A	0.40%
Unemployment	3.80%	N/A	0.00%

Taxable Market

Treasury¹			
2 Year	2.40%	0.04%	-0.04%
5 Year	2.38%	0.05%	-0.02%
7 Year	2.47%	0.04%	-0.02%
10 Year	2.56%	0.04%	-0.03%
30 Year	2.97%	0.04%	-0.04%

Tax-Exempt Market

SIFMA Swaps¹			
2 Year	1.59%	0.03%	-0.04%
5 Year	1.65%	0.04%	-0.04%
7 Year	1.74%	0.03%	-0.05%
10 Year	1.87%	0.02%	-0.05%
30 Year	2.22%	0.03%	-0.07%

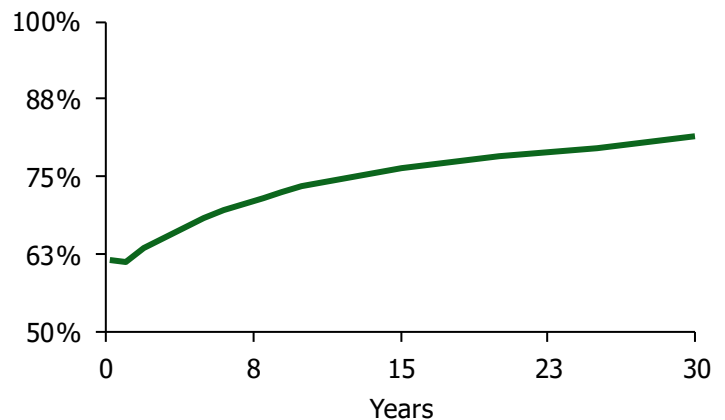
LIBOR Swaps¹			
2 Year	2.50%	0.05%	-0.06%
5 Year	2.42%	0.05%	-0.05%
7 Year	2.46%	0.05%	-0.05%
10 Year	2.54%	0.05%	-0.06%
30 Year	2.72%	0.05%	-0.06%

SIFMA/LIBOR Ratios¹			
2 Year	63.75%	0.00%	-0.25%
5 Year	68.50%	0.00%	-0.25%
7 Year	70.88%	0.00%	-0.38%
10 Year	73.75%	0.00%	-0.25%
30 Year	81.75%	0.00%	-0.75%

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%	0.02%	0.00%

LIBOR Caps¹			
	2.50%	3.00%	3.50%
2 Year	0.24%	0.07%	0.04%
3 Year	0.56%	0.29%	0.20%
5 Year	1.52%	1.00%	0.74%
7 Year	2.87%	2.04%	1.56%

SIFMA/LIBOR Ratio Curve



¹Source: Bloomberg

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