

Quotes as of: 8:45 AM EST

	Current	7-Day Change	30-Day Change
Index Rates			
Fed Funds	0.07%	0.00%	0.00%
1M LIBOR	0.10%	0.01%	0.01%
3M LIBOR	0.17%	0.00%	0.04%
SOFR	0.05%	0.00%	0.00%
SIFMA	0.05%	0.01%	0.00%

	Current	7-Day Change	30-Day Change
General			
Gold	1,790	-18.58	6.59
DJIA	34,899	-720	-920
S&P 500	4,595	-88	-11
CPI (YoY)	6.20%	N/A	0.80%
Unemployment	4.60%	N/A	-0.20%

Taxable Market

Treasury			
2 Year	0.53%	-0.05%	0.04%
5 Year	1.21%	-0.10%	0.03%
7 Year	1.45%	-0.10%	0.00%
10 Year	1.54%	-0.08%	-0.01%
30 Year	1.89%	-0.07%	-0.04%

LIBOR Swaps			
2 Year	0.77%	-0.07%	0.08%
5 Year	1.33%	-0.08%	0.09%
7 Year	1.48%	-0.07%	0.07%
10 Year	1.60%	-0.06%	0.04%
30 Year	1.73%	-0.05%	0.00%

Fwd LIBOR Swap Premium:	5 Yr	10 Yr	30 Yr
1M Fwd	0.03%	0.02%	0.00%
3M Fwd	0.08%	0.05%	0.01%
6M Fwd	0.16%	0.09%	0.02%
12M Fwd	0.30%	0.17%	0.04%

LIBOR Caps	2.50%	3.00%	3.50%
2 Year	0.21%	0.16%	0.13%
3 Year	0.57%	0.43%	0.35%
5 Year	1.41%	1.12%	0.91%

Note: Cap Prices Based on \$25,000,000 Notional

SOFR Caps	2.50%	3.00%	3.50%
2 Year	0.23%	0.18%	0.15%
3 Year	0.60%	0.46%	0.38%
5 Year	1.45%	1.16%	0.93%

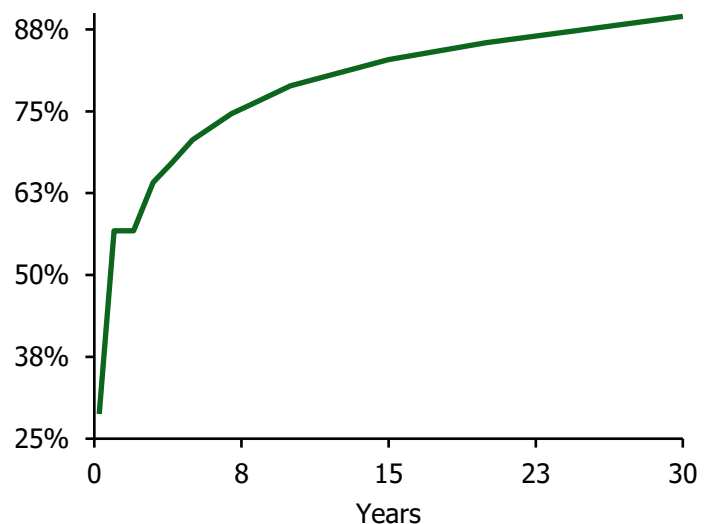
Note: Cap Prices Based on \$25,000,000 Notional

Tax-Exempt Market

SIFMA Swaps			
2 Year	0.47%	-0.04%	0.05%
5 Year	0.94%	-0.06%	0.05%
7 Year	1.10%	-0.05%	0.04%
10 Year	1.26%	-0.04%	0.02%
30 Year	1.54%	-0.04%	-0.01%

SIFMA/LIBOR Ratios			
2 Year	60.75%	0.00%	-0.25%
5 Year	70.63%	0.00%	-1.13%
7 Year	74.63%	0.00%	-1.13%
10 Year	78.88%	0.25%	-0.88%
30 Year	89.50%	0.38%	-0.75%

SIFMA/LIBOR Ratio Curve



Our team of expert advisors are here to help with any questions. Schedule a free consultation.

[Let's Talk](#)

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 Thirty Capital, Commercial Defeasance, and SOFR With Ease in good faith considers reliable, however Thirty Capital, Commercial Defeasance, and SOFR With Ease 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. Thirty Capital, Commercial Defeasance, and SOFR With Ease accepts no liability for its use or to update or keep it current. Products shown are subject to change and availability. Thirty Capital, Commercial Defeasance, and SOFR With Ease 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.