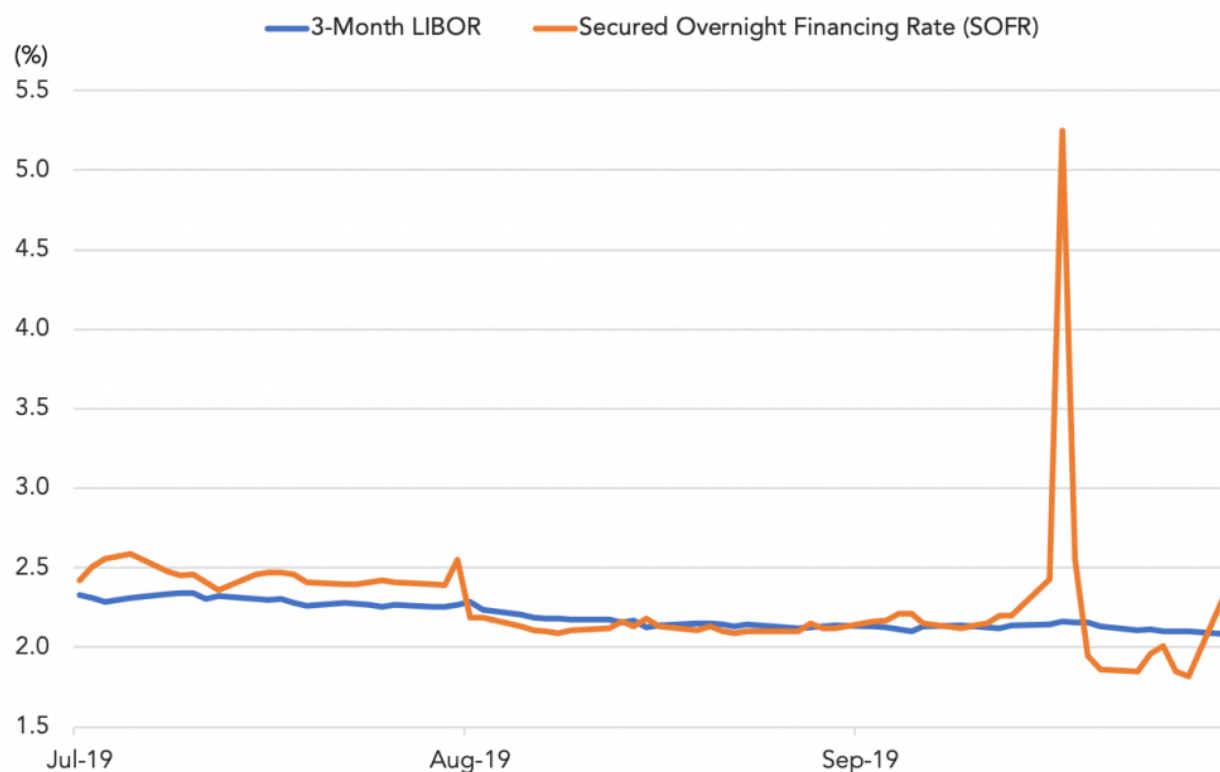


High and Tight

THE LEAD | October 2, 2019

SOFR has hovered around LIBOR, but spiked when repo rates jumped last month.



Source: Bloomberg