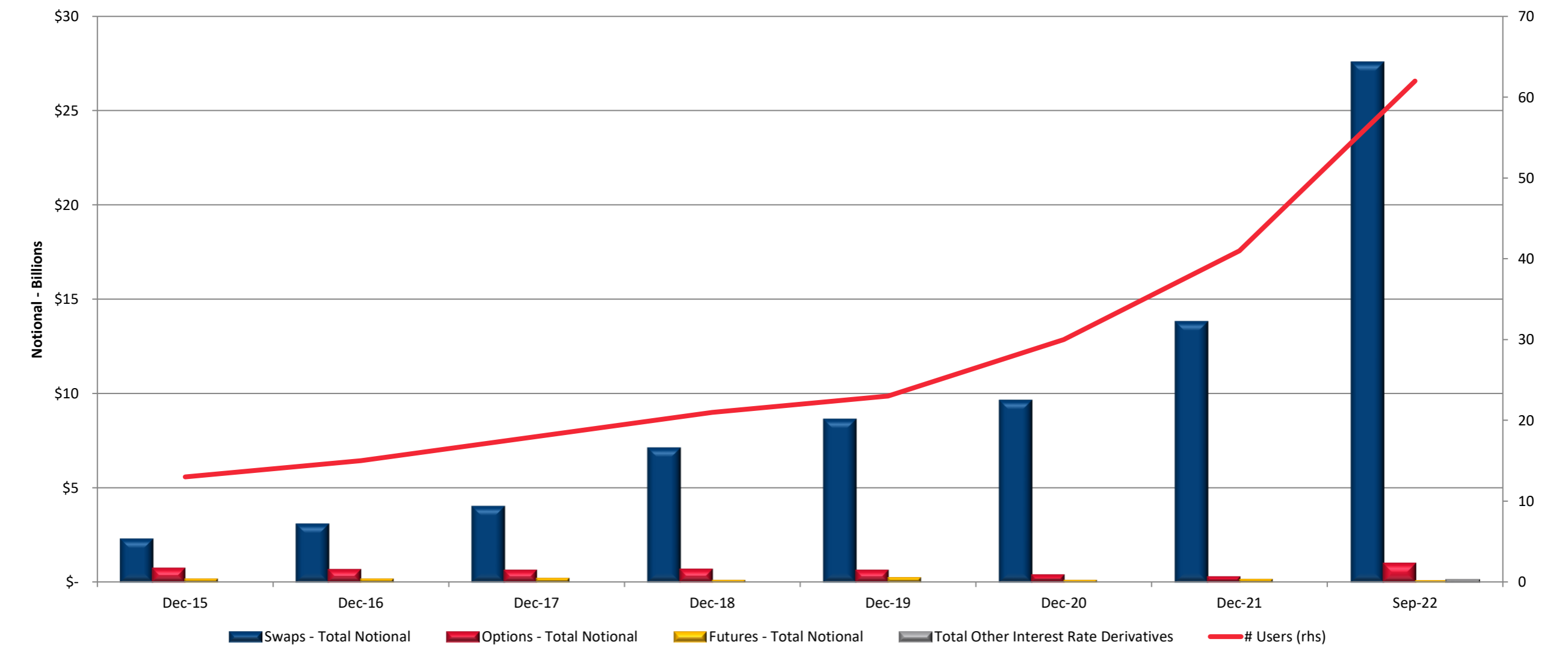
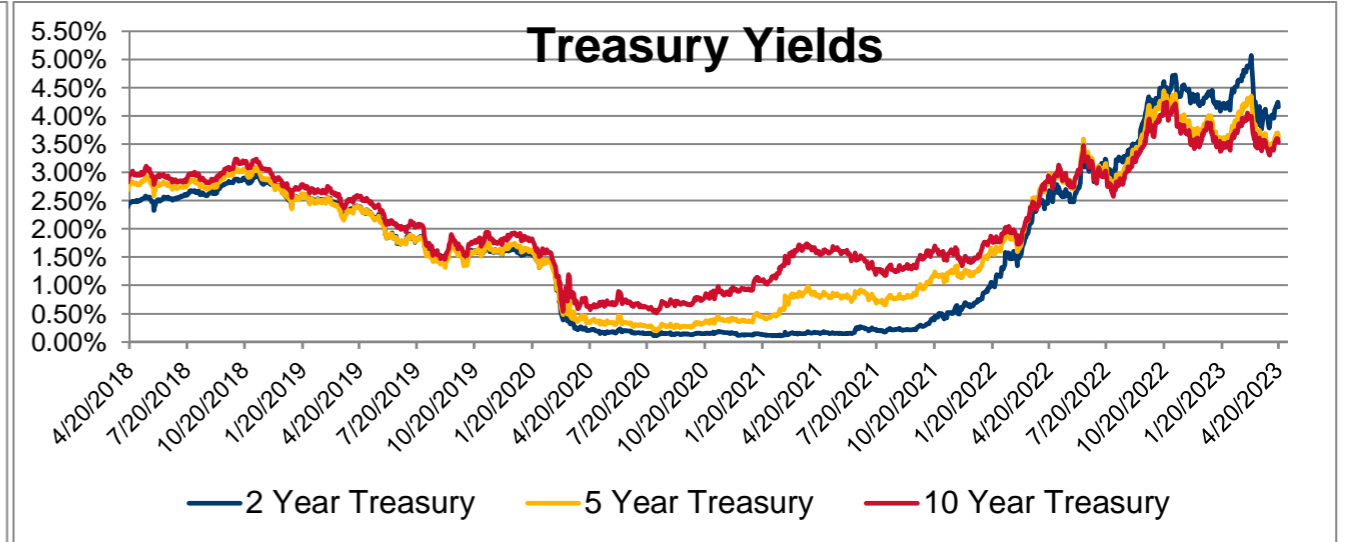
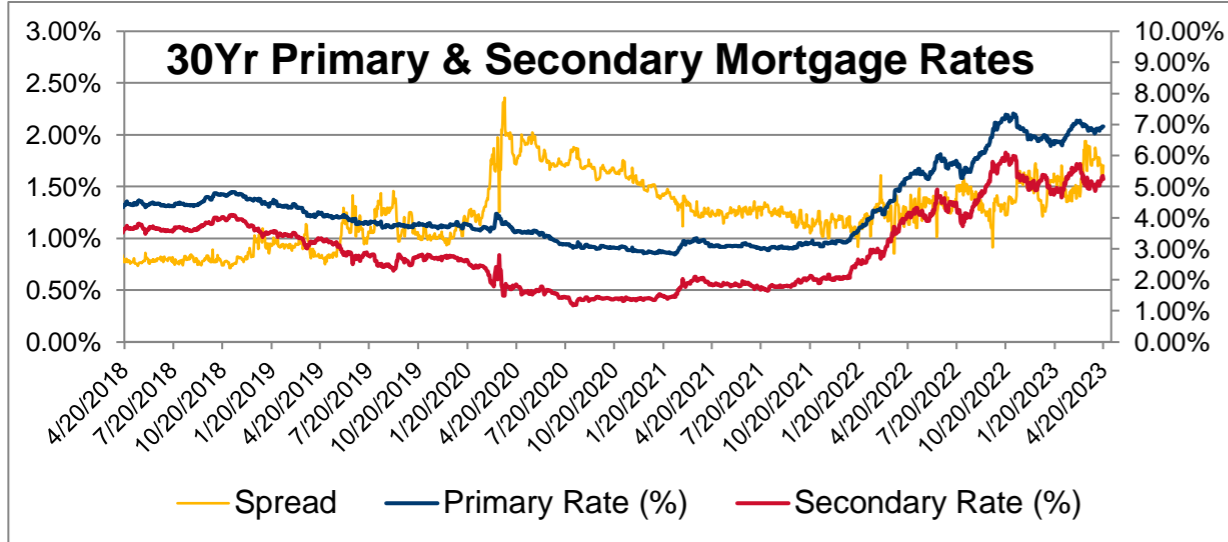
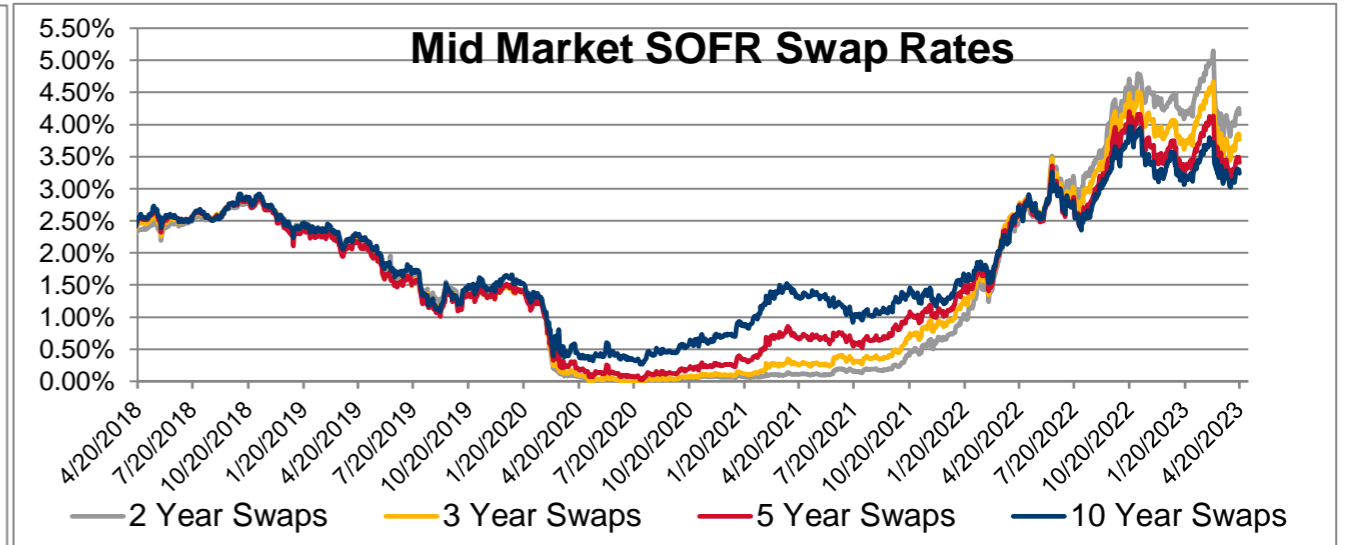
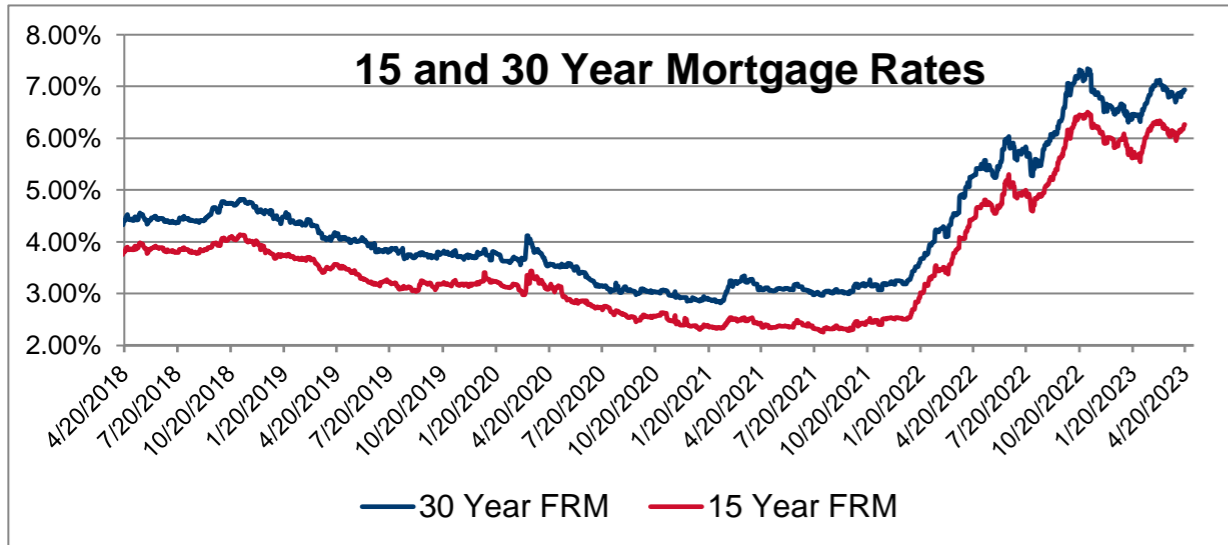


Market Data					SOFR Interest Rate Options				Different Indices							
Treasury		SOFR Swaps		5 Year SOFR Swap Rates			Caps and Floors Pricing (upfront bps)				Key Money Market Rates					
1 Year	4.72%	1 Year	4.87%	1 mo High	3.49%	Low	3.15%	Term	3.5% Cap	4.0% Cap	3.5% Flr	4.0% Flr	Index	Current	12 Mth High	12 Mth Low
2 Year	4.16%	2 Year	4.16%	12 mo High	4.20%	Low	2.38%	2 Year	237	172	97	129	3 Month Libor	5.26%	5.27%	1.14%
3 Year	3.86%	3 Year	3.76%	10 Year SOFR Swap Rates			3 Year	298	218	201	264	FF Effective	4.82%	4.82%	0.32%	
5 Year	3.62%	5 Year	3.41%	1 mo High	3.31%	Low	3.02%	5 Year	428	322	431	556	Daily SOFR	4.80%	4.87%	0.26%
7 Year	3.58%	7 Year	3.29%	12 mo High	3.97%	Low	2.35%	December MBS Prepay Speeds by CPR by Coupon								
10 Year	3.53%	10 Year	3.24%	Current Treasury Curve Shapes:			Term	2.5% Last	2.5% Life	3.0% Last	3.0% Life	3.5% Last	3.5% Life	4.0% Last	4.0% Life	
20 Year	3.86%	20 Year	3.23%	2's10's	5's30's	10's30's	15 Year	8.1%	13.9%	9.9%	16.0%	11.2%	18.1%	12.3%	20.3%	
30 Year	3.74%	30 Year	3.04%	-0.63%	-0.09%	0.21%	30 Year	4.9%	11.6%	6.0%	18.7%	6.7%	20.9%	7.0%	22.5%	



Pricing is Indicative Only. This is not investment advice.

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