

Weekly Swap Pricing Indications

Tuesday, August 27, 2024



SOFR Settings

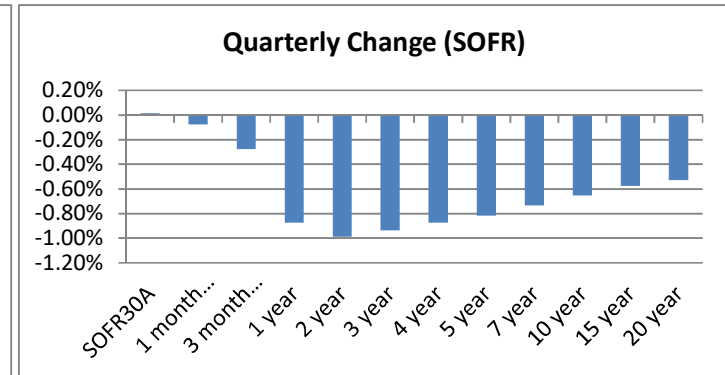
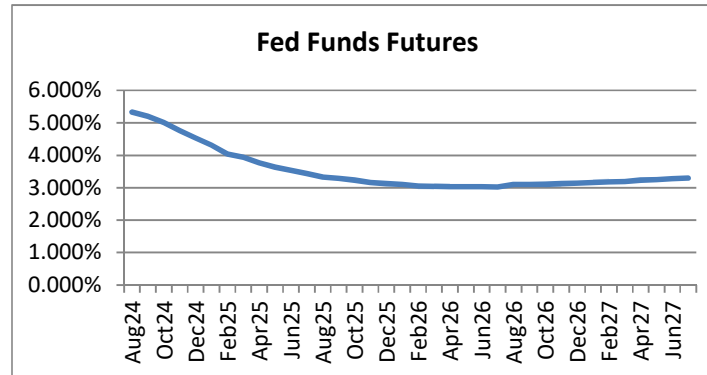
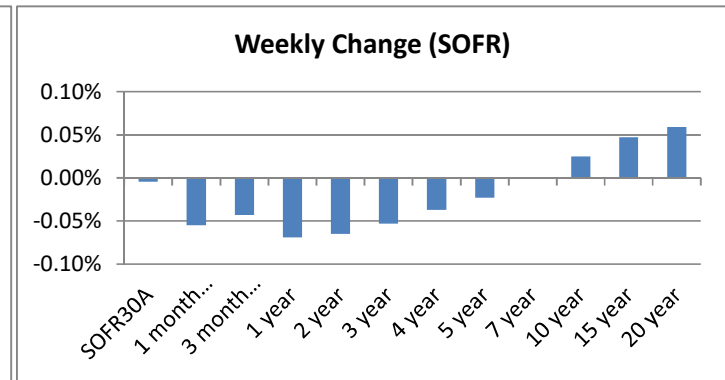
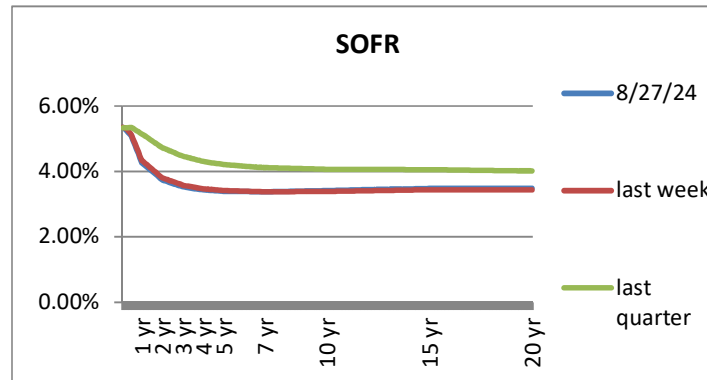
SOFR30A	5.3458%
1 month Term	5.2540%
3 month Term	5.0690%

SOFR Swap Curve

1 year	4.37%
2 year	3.84%
3 year	3.63%
4 year	3.53%
5 year	3.49%
7 year	3.48%
10 year	3.51%
15 year	3.58%
20 year	3.59%

Treasury Curve

90 day	5.10%
2 year	3.96%
5 year	3.70%
10 year	3.86%
30 year	4.15%



Monthly Amortizing SOFR Swap Indications

*Swap rates indicated are net to the bank after dealer marks. To quote a fixed rate loan, add the swap rate to the desired spread over 1-month term SOFR.

5 Year Term	
Amort	Swap
10	3.58%
15	3.56%
20	3.55%
25	3.54%

7 Year Term	
Amort	Swap
10	3.57%
15	3.55%
20	3.54%
25	3.54%

10 Year Term	
Amort	Swap
10	3.58%
15	3.58%
20	3.58%
25	3.57%

15 Year Term	
Amort	Swap
15	3.60%
20	3.62%
25	3.63%

20 Year Term	
Amort	Swap
20	3.62%
25	3.63%

The information contained here is designed to provide an overview of interest rate swaps as of a very specific point in time. The report and its data are static as of the time the information was pulled, so rates have very likely changed. These levels are to be treated as indications only. This information is snap shot of the market intended for institutional investors only and pulled from sources we believe to be reliable. The information is for informational purposes only and is intended solely for private use. Past performance is not indicative of future results. This material is not an offer or solicitation for the purchase, recommendation or sale of any financial instruments. For more information on the Alternative Reference Rate Committee (ARRC) and transition of U.S Dollar LIBOR to a more robust reference rate, its recommended alternative, the Secured Overnight Financing Rate (SOFR), please go to the following website: <https://www.newyorkfed.org/arrc>