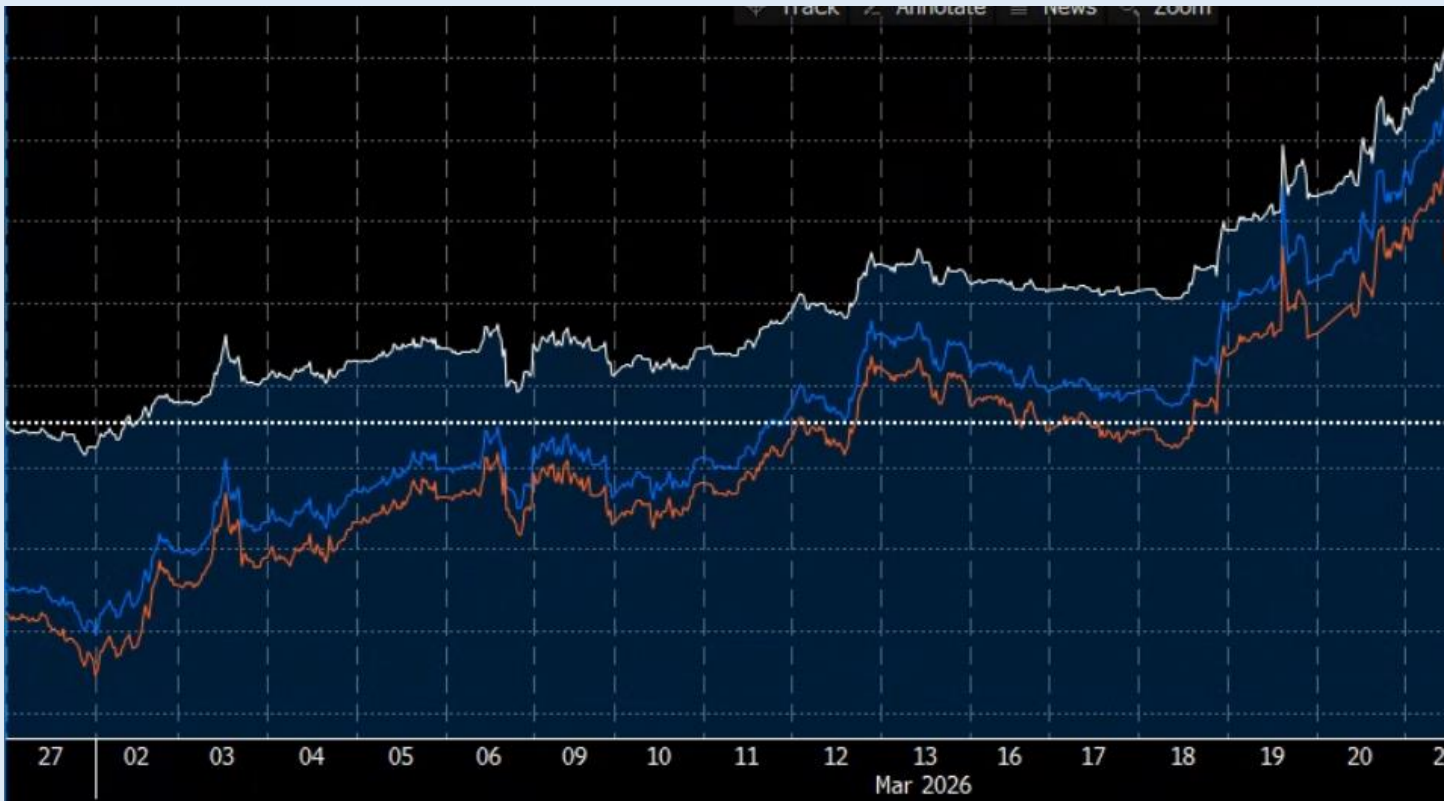


CHART 2: Short-End SOFR Swap Rates – Prior 30 Days



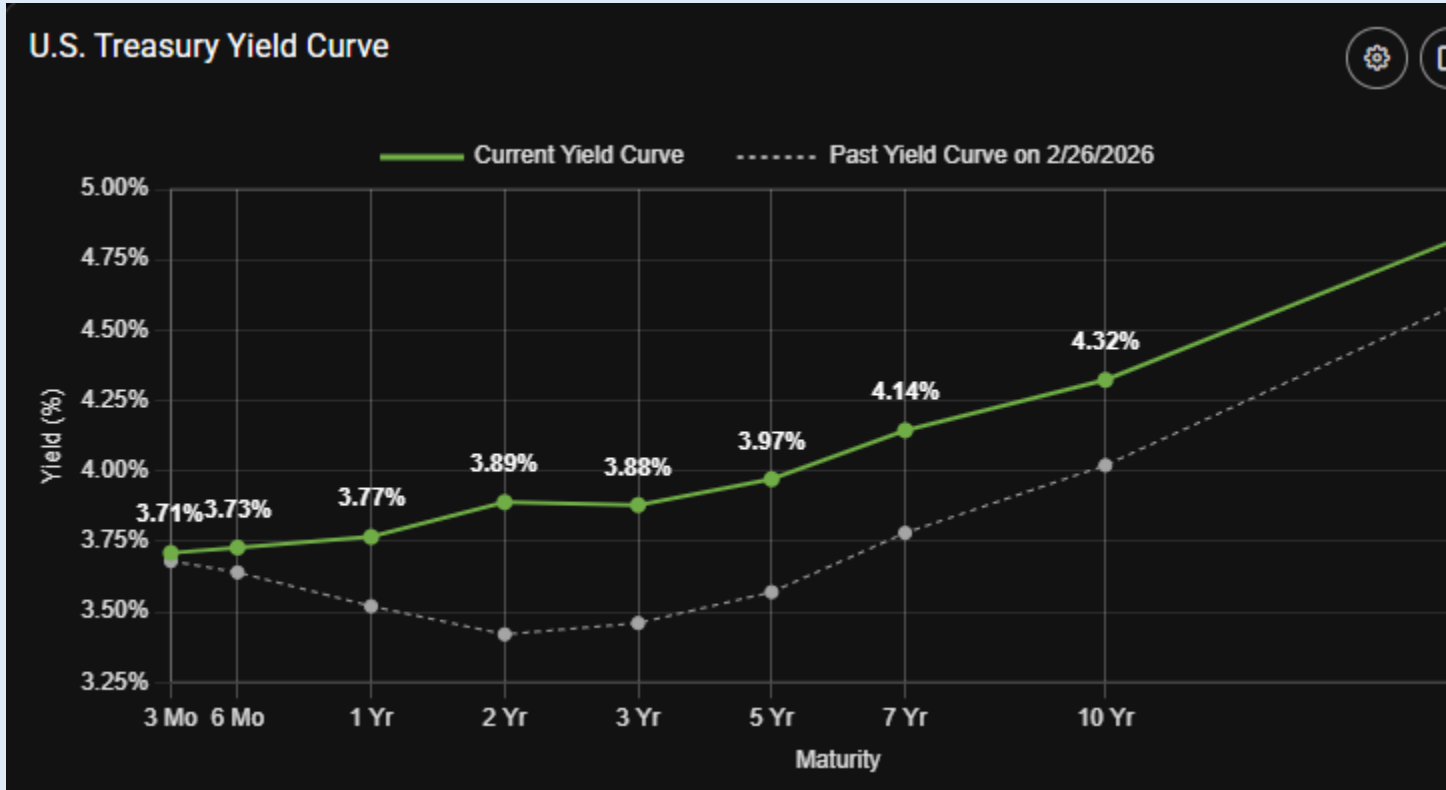
Source: Bloomberg, LLP | 1Y (white), 2Y (blue) & 3Y (orange) SOFR SWAP RATES, PRIOR 30 DAYS

CHART 2A: Long-End SOFR Swap Rates – Prior 30 Days



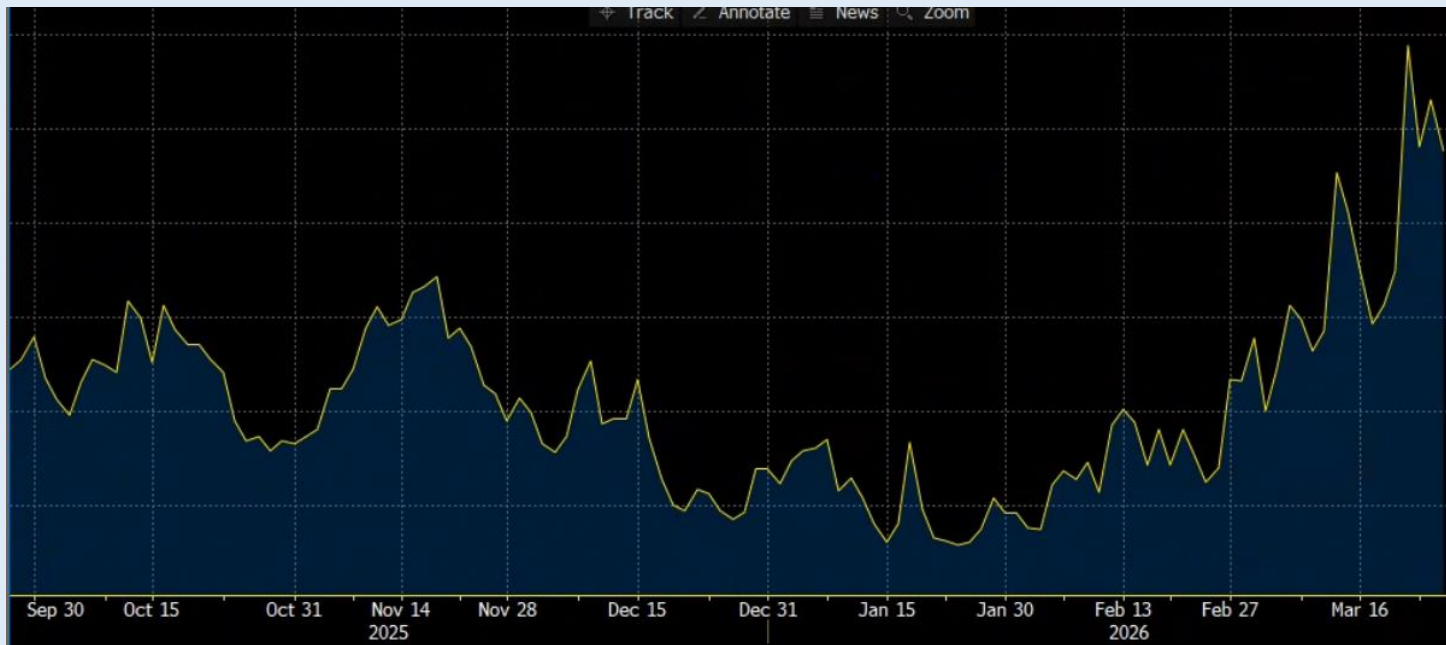
Source: Bloomberg, LLP | 5Y (green), 7Y (purple) & 10Y (light blue) SOFR SWAP RATES, PRIOR 30 DAYS

CHART 2B: US Treasury Yield Curve – Change Over Prior 30 Days



Source: StreetStats | US Treasury Yield Curve – Today vs. Feb 26, 2026

CHART 2C: Interest Rate Volatility Remains At Elevated Levels



Source: Bloomberg, LLP | MOVE VOLATILITY INDEX – PRIOR 6 MONTHS

Disclaimer: The information provided in this communication is intended for discussion purposes only. Nothing presented in this communication should be taken as a recommendation or forecast. All market data shown is indicative only and subject to change depending on current market conditions.

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