

[Company Letterhead/Logo]

[Date]

[Counterparty Name]

[Counterparty Address]

[City, State, Zip Code]

Subject: Notice of Yield Curve Adjustments and Pricing Updates

Dear [Contact Person Name],

This letter serves as formal notification regarding upcoming adjustments to the yield curves utilized for the valuation and pricing of our financial instruments and outstanding contracts.

Due to recent shifts in market conditions and changes in benchmark interest rates, we will be updating our internal yield curve models. These adjustments are necessary to ensure that our pricing remains aligned with current market liquidity and macroeconomic trends.

Summary of Changes:

- **Effective Date:** [Insert Date]
- **Affected Benchmarks:** [e.g., SOFR, LIBOR Transition, Treasury Rates]
- **Scope:** [Insert specific products or contract types affected]

Please note that these adjustments may result in a change to the present value of existing positions or the pricing of new transactions effective from the date mentioned above. All calculations will be performed in accordance with the terms established in our Master Agreement dated [Insert Date].

Detailed documentation regarding the revised methodology and specific curve data is available upon request through your account representative. We recommend that your treasury and risk management teams review these updates to assess any potential impact on your portfolio.

If you have any questions or require further clarification, please contact our desk at [Phone Number] or [Email Address].

Sincerely,

[Signature]

[Your Name]

[Your Title]

[Department Name]

[Company Name]