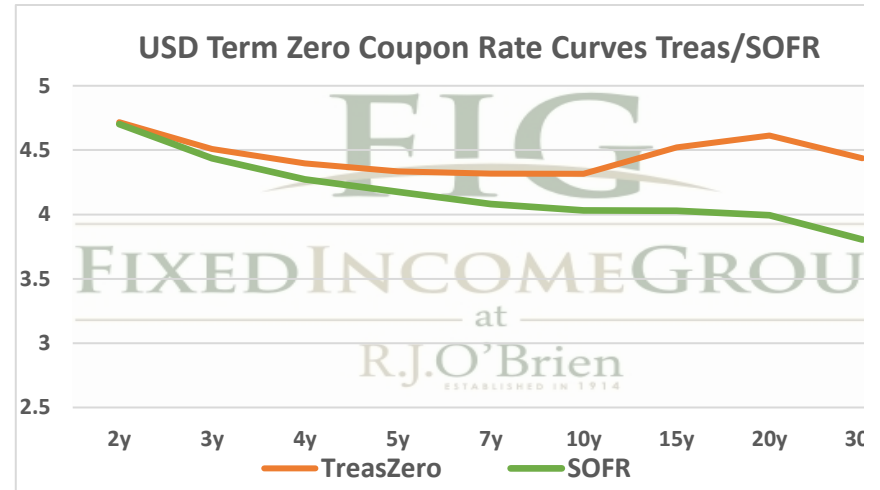
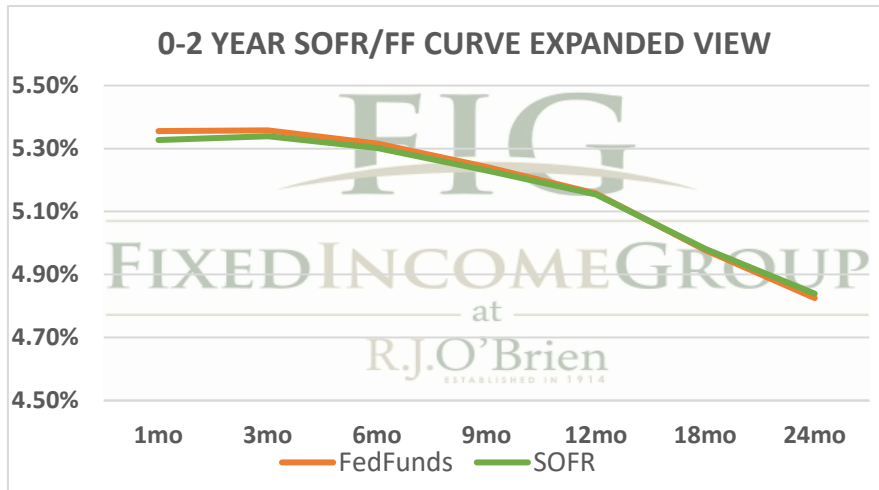


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

| Term SOFR from 1-day Returns | | | | | | | |
|------------------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| 5.32748% | 5.33898% | 5.30172% | 5.23077% | 5.15425% | 4.98205% | 4.83921% | 4.66830% |
| 1.004587553 | 1.013644064 | 1.027097699 | 1.040102542 | 1.052258406 | 1.075976332 | 1.098128391 | 1.141994101 |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | 36mo |
| 5/17/2024 | 5/17/2024 | 5/17/2024 | 5/17/2024 | 5/17/2024 | 5/17/2024 | 5/17/2024 | 5/17/2024 |
| 6/16/2024 | 8/16/2024 | 11/16/2024 | 2/16/2025 | 5/16/2025 | 11/16/2025 | 5/16/2026 | 5/16/2027 |
| 31 | 92 | 184 | 276 | 365 | 549 | 730 | 1095 |

| Term FedFunds from 1-day Returns | | | | | | | |
|----------------------------------|------------|------------|------------|------------|------------|------------|--|
| 5.35525% | 5.35764% | 5.31568% | 5.24214% | 5.15769% | 4.97706% | 4.82523% | |
| 100.46115% | 101.36918% | 102.71690% | 104.01898% | 105.22932% | 107.59001% | 109.78449% | |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | |
| 5/17/2024 | 5/17/2024 | 5/17/2024 | 5/17/2024 | 5/17/2024 | 5/17/2024 | 5/17/2024 | |
| 6/16/2024 | 8/16/2024 | 11/16/2024 | 2/16/2025 | 5/16/2025 | 11/16/2025 | 5/16/2026 | |
| 31 | 92 | 184 | 276 | 365 | 549 | 730 | |

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