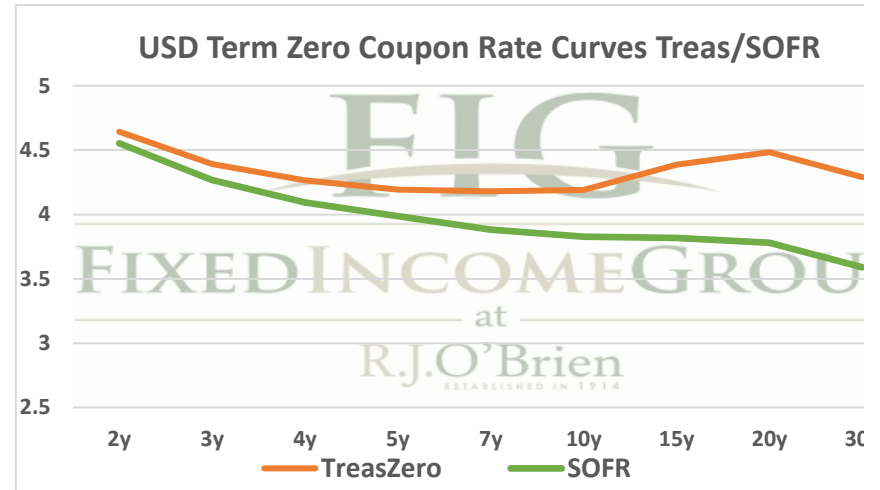
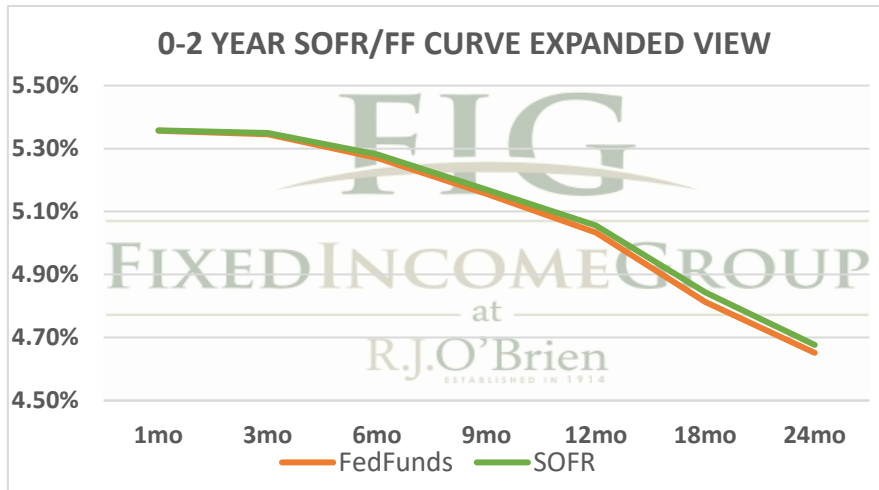


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35767%	5.34957%	5.28162%	5.16933%	5.05526%	4.84293%	4.67660%	4.47408%
1.004464727	1.013671135	1.026848252	1.039200738	1.05125471	1.073720221	1.094830995	1.136086559
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
6/25/2024	6/25/2024	6/25/2024	6/25/2024	6/25/2024	6/25/2024	6/25/2024	6/25/2024
7/24/2024	9/24/2024	12/24/2024	3/24/2025	6/24/2025	12/24/2025	6/24/2026	6/24/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35644%	5.34481%	5.26998%	5.15608%	5.03323%	4.81290%	4.65146%	
100.44637%	101.36590%	102.67891%	103.91003%	105.10314%	107.32631%	109.43212%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
6/25/2024	6/25/2024	6/25/2024	6/25/2024	6/25/2024	6/25/2024	6/25/2024	
7/24/2024	9/24/2024	12/24/2024	3/24/2025	6/24/2025	12/24/2025	6/24/2026	
30	92	183	273	365	548	730	

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