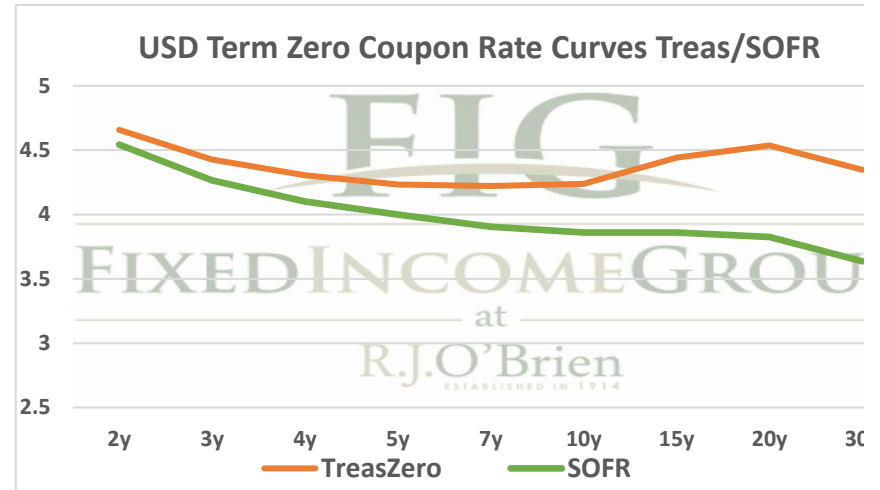
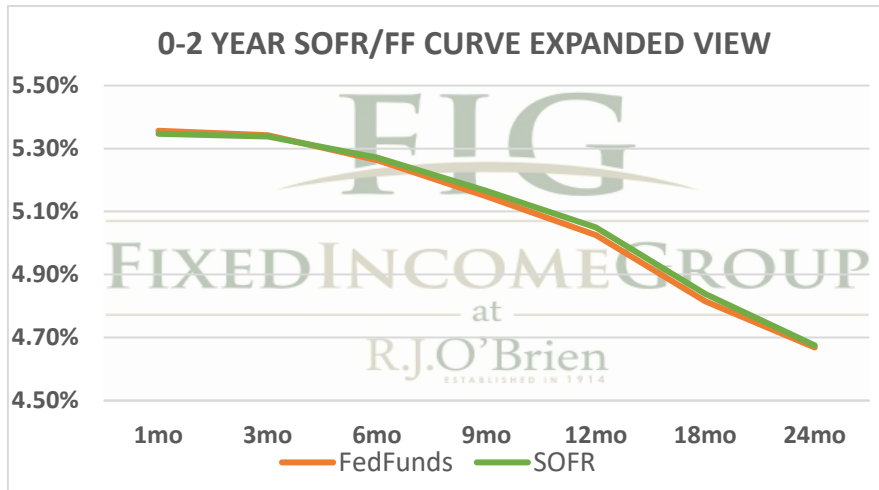


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34683%	5.33819%	5.27109%	5.16548%	5.05015%	4.83839%	4.67503%	4.48104%
1.004455688	1.013642047	1.02679469	1.039171572	1.051202882	1.073651085	1.094799174	1.136298156
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
6/28/2024	6/28/2024	6/28/2024	6/28/2024	6/28/2024	6/28/2024	6/28/2024	6/28/2024
7/27/2024	9/27/2024	12/27/2024	3/27/2025	6/27/2025	12/27/2025	6/27/2026	6/27/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35641%	5.34179%	5.26301%	5.14816%	5.02521%	4.81454%	4.66848%	
100.44637%	101.36512%	102.67536%	103.90402%	105.09501%	107.32881%	109.46664%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
6/28/2024	6/28/2024	6/28/2024	6/28/2024	6/28/2024	6/28/2024	6/28/2024	
7/27/2024	9/27/2024	12/27/2024	3/27/2025	6/27/2025	12/27/2025	6/27/2026	
30	92	183	273	365	548	730	

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