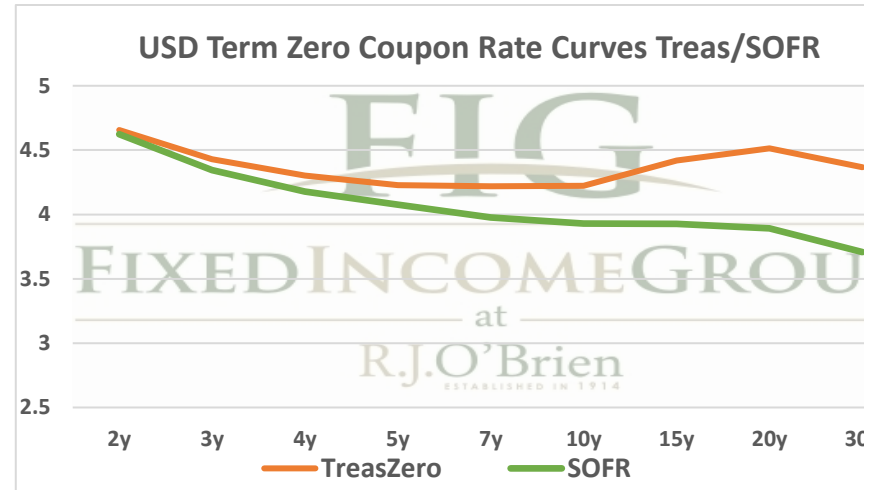
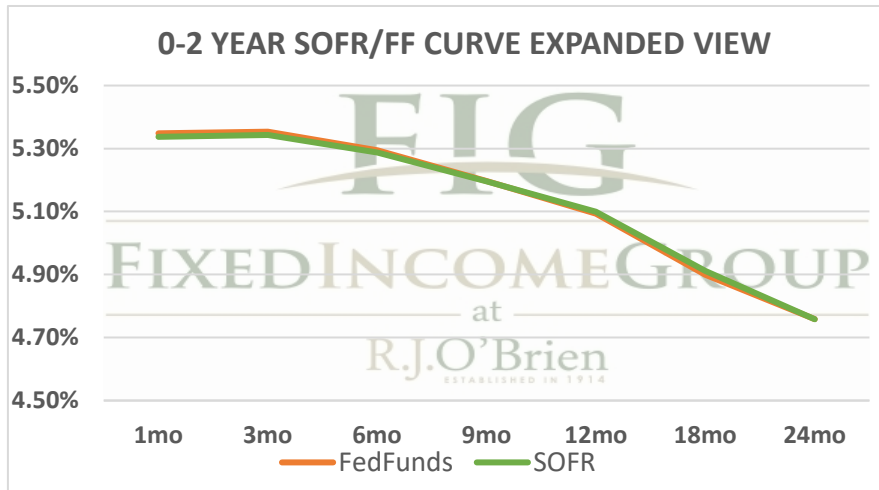


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33668%	5.34307%	5.28753%	5.19545%	5.09924%	4.91143%	4.75810%	4.56744%
1.004447232	1.013654503	1.026878273	1.039398792	1.051700658	1.074762806	1.096483786	1.138926412
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
6/6/2024	6/6/2024	6/6/2024	6/6/2024	6/6/2024	6/6/2024	6/6/2024	6/6/2024
7/5/2024	9/5/2024	12/5/2024	3/5/2025	6/5/2025	12/5/2025	6/5/2026	6/5/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.34831%	5.35350%	5.29436%	5.19705%	5.09293%	4.89922%	4.75846%	
100.44569%	101.36812%	102.69130%	103.94110%	105.16367%	107.45770%	109.64910%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
6/6/2024	6/6/2024	6/6/2024	6/6/2024	6/6/2024	6/6/2024	6/6/2024	
7/5/2024	9/5/2024	12/5/2024	3/5/2025	6/5/2025	12/5/2025	6/5/2026	
30	92	183	273	365	548	730	

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