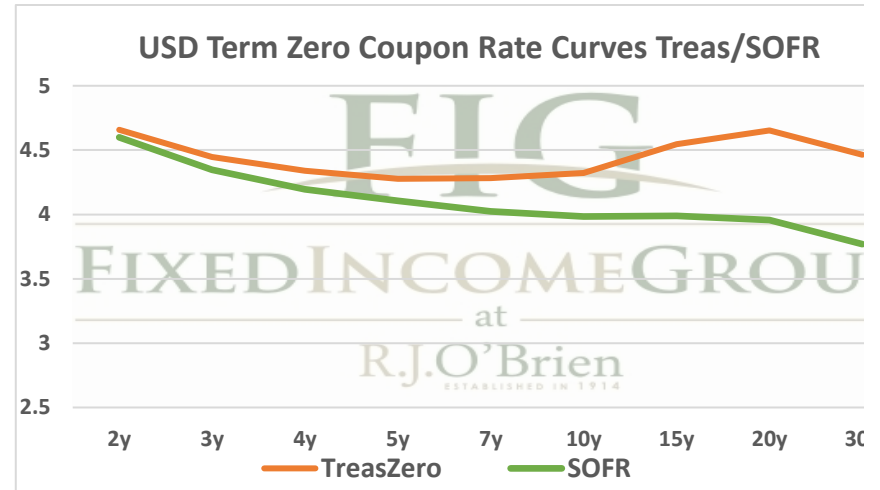
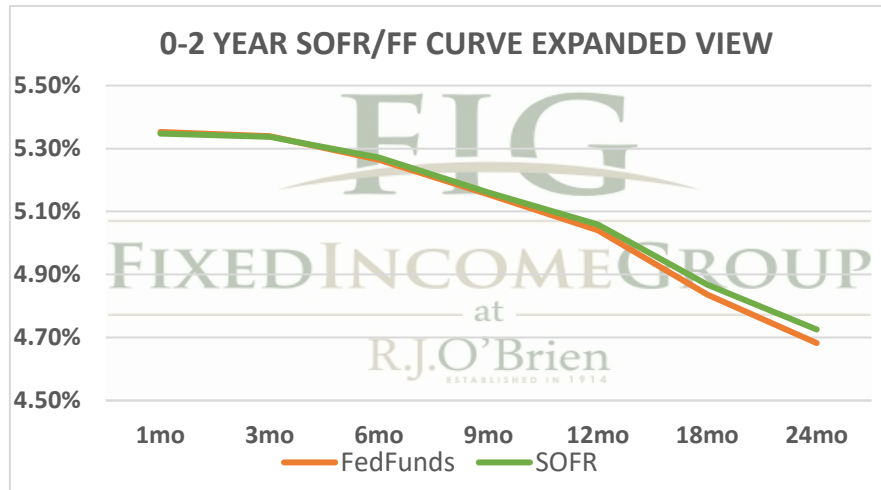


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34744%	5.33726%	5.27135%	5.16038%	5.05901%	4.86810%	4.72554%	4.56482%
1.004604739	1.013639676	1.026942436	1.039276238	1.051292784	1.074238557	1.095823459	1.138846738
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/1/2024	7/1/2024	7/1/2024	7/1/2024	7/1/2024	7/1/2024	7/1/2024	7/1/2024
7/31/2024	9/30/2024	12/31/2024	3/31/2025	6/30/2025	12/31/2025	6/30/2026	6/30/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35250%	5.33904%	5.26358%	5.15449%	5.04058%	4.83624%	4.68242%	
100.46091%	101.36442%	102.69028%	103.92314%	105.11059%	107.37527%	109.49490%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/1/2024	7/1/2024	7/1/2024	7/1/2024	7/1/2024	7/1/2024	7/1/2024	
7/31/2024	9/30/2024	12/31/2024	3/31/2025	6/30/2025	12/31/2025	6/30/2026	
31	92	184	274	365	549	730	

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