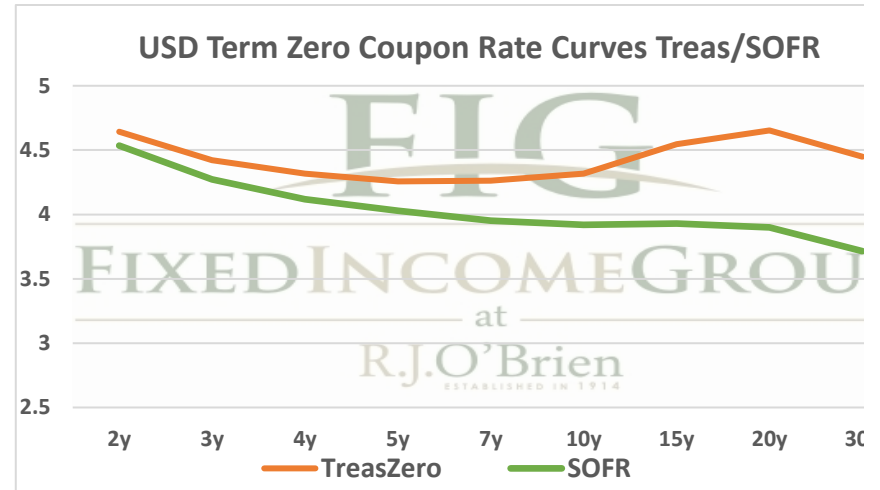
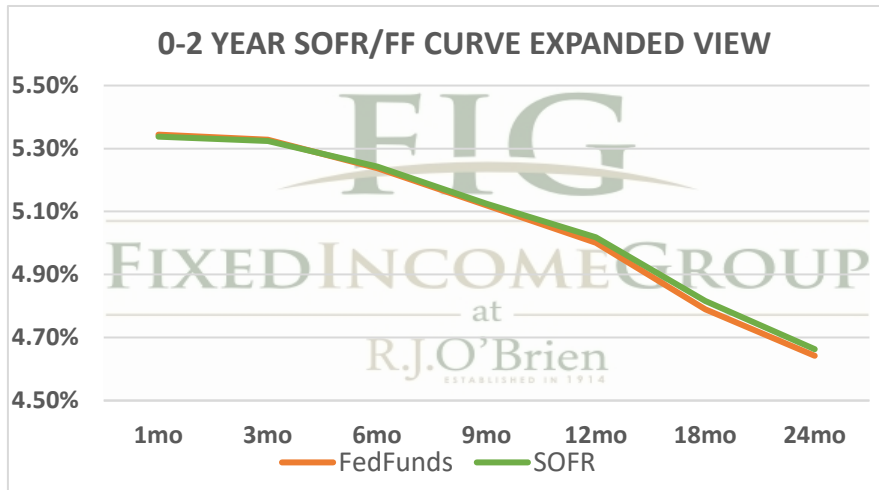


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

| Term SOFR from 1-day Returns | | | | | | | |
|------------------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| 5.33773% | 5.32354% | 5.24236% | 5.12487% | 5.01832% | 4.81638% | 4.66299% | 4.48602% |
| 1.004596382 | 1.013604609 | 1.026794269 | 1.039005932 | 1.050880214 | 1.073449767 | 1.094555162 | 1.136449687 |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | 36mo |
| 7/5/2024 | 7/5/2024 | 7/5/2024 | 7/5/2024 | 7/5/2024 | 7/5/2024 | 7/5/2024 | 7/5/2024 |
| 8/4/2024 | 10/4/2024 | 1/4/2025 | 4/4/2025 | 7/4/2025 | 1/4/2026 | 7/4/2026 | 7/4/2027 |
| 31 | 92 | 184 | 274 | 365 | 549 | 730 | 1095 |

| Term FedFunds from 1-day Returns | | | | | | | |
|----------------------------------|------------|------------|------------|------------|------------|------------|--|
| 5.34408% | 5.32848% | 5.23741% | 5.12025% | 5.00062% | 4.78981% | 4.64214% | |
| 100.46018% | 101.36172% | 102.67690% | 103.89708% | 105.07007% | 107.30447% | 109.41323% | |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | |
| 7/5/2024 | 7/5/2024 | 7/5/2024 | 7/5/2024 | 7/5/2024 | 7/5/2024 | 7/5/2024 | |
| 8/4/2024 | 10/4/2024 | 1/4/2025 | 4/4/2025 | 7/4/2025 | 1/4/2026 | 7/4/2026 | |
| 31 | 92 | 184 | 274 | 365 | 549 | 730 | |

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