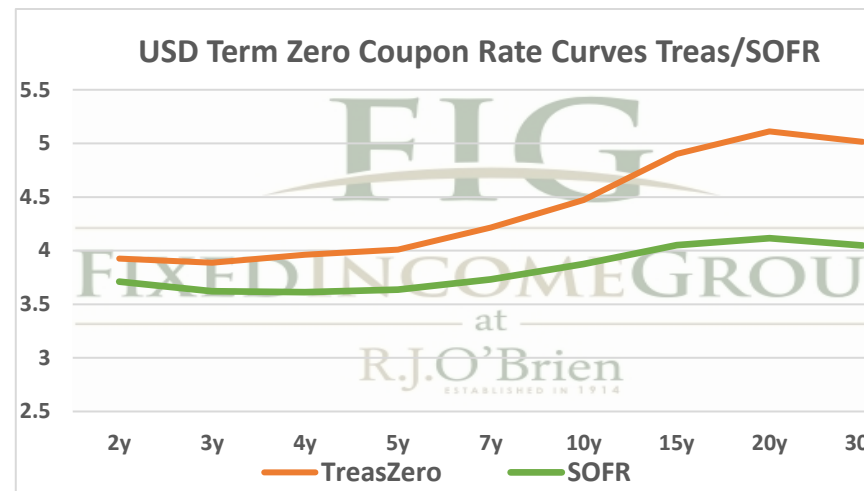
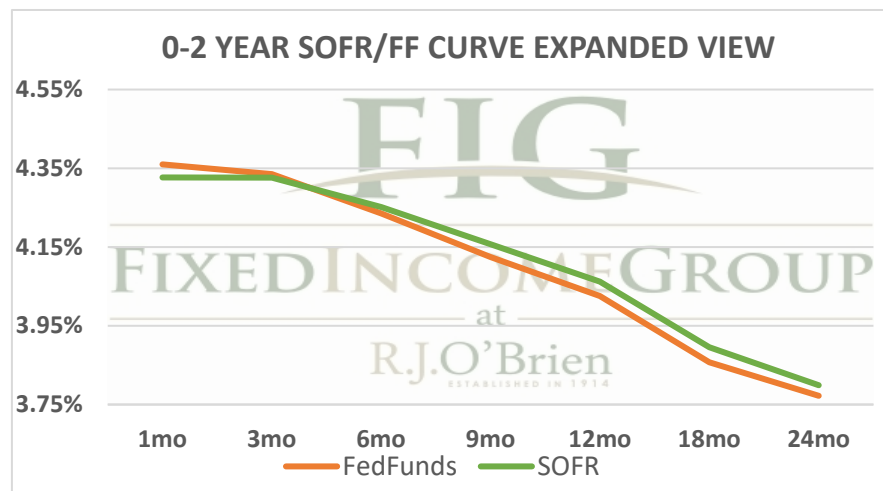


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**** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.**

| Term SOFR from 1-day Returns | | | | | | | |
|------------------------------|-------------|-------------|-------------|-------------|-------------|-------------|------------|
| 4.32671% | 4.32615% | 4.25139% | 4.15691% | 4.06250% | 3.89537% | 3.79903% | 3.77909% |
| 1.003605589 | 1.011055711 | 1.021611232 | 1.031523259 | 1.041189218 | 1.059296148 | 1.077035833 | 1.11505235 |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | 36mo |
| 6/17/2025 | 6/17/2025 | 6/17/2025 | 6/17/2025 | 6/17/2025 | 6/17/2025 | 6/17/2025 | 6/17/2025 |
| 7/16/2025 | 9/16/2025 | 12/16/2025 | 3/16/2026 | 6/16/2026 | 12/16/2026 | 6/16/2027 | 6/16/2028 |
| 30 | 92 | 183 | 273 | 365 | 548 | 730 | 1096 |

| Term FedFunds from 1-day Returns | | | | | | | |
|----------------------------------|------------|------------|------------|------------|------------|------------|--|
| 4.35992% | 4.33512% | 4.23511% | 4.12478% | 4.02544% | 3.85730% | 3.77218% | |
| 100.36333% | 101.10786% | 102.15285% | 103.12796% | 104.08135% | 105.87167% | 107.64913% | |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | |
| 6/17/2025 | 6/17/2025 | 6/17/2025 | 6/17/2025 | 6/17/2025 | 6/17/2025 | 6/17/2025 | |
| 7/16/2025 | 9/16/2025 | 12/16/2025 | 3/16/2026 | 6/16/2026 | 12/16/2026 | 6/16/2027 | |
| 30 | 92 | 183 | 273 | 365 | 548 | 730 | |

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