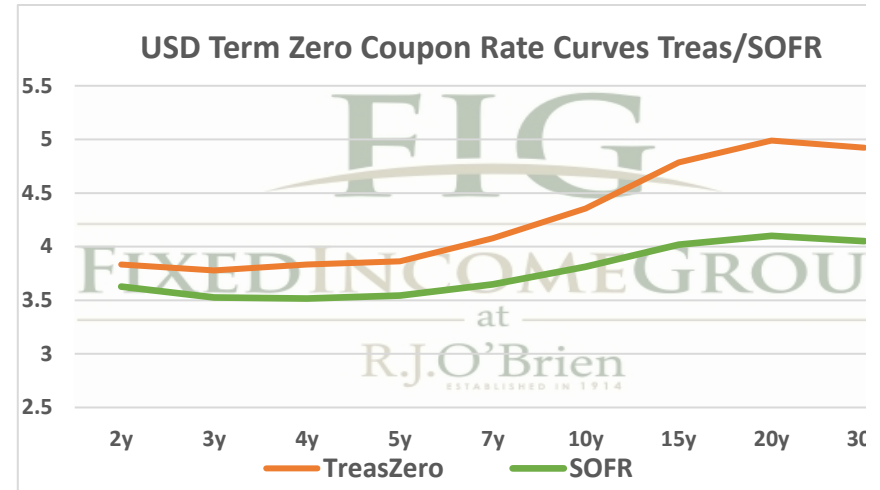
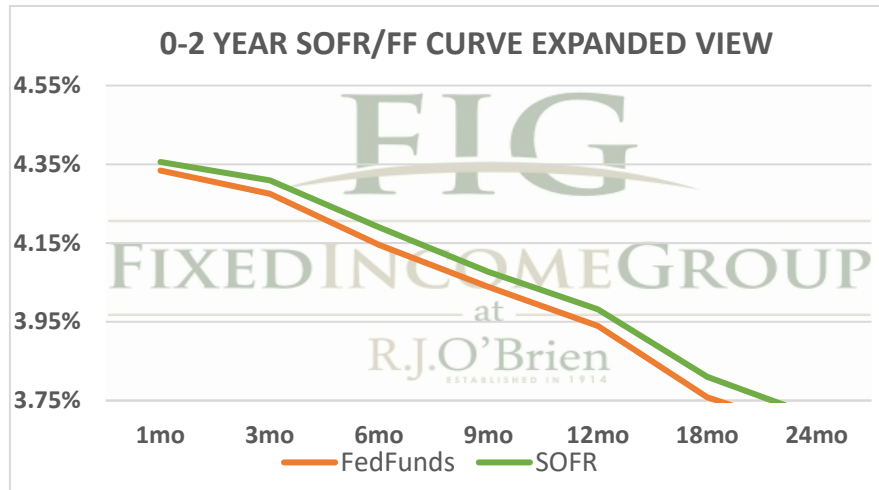


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**** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.**

| Term SOFR from 1-day Returns | | | | | | | |
|------------------------------|-------------|------------|-------------|-------------|-------------|-------------|-------------|
| 4.35585% | 4.30882% | 4.19010% | 4.07700% | 3.98129% | 3.81030% | 3.70848% | 3.67316% |
| 1.003750871 | 1.011011432 | 1.02141608 | 1.031030482 | 1.040365905 | 1.058107046 | 1.075199834 | 1.111827239 |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | 36mo |
| 7/30/2025 | 7/30/2025 | 7/30/2025 | 7/30/2025 | 7/30/2025 | 7/30/2025 | 7/30/2025 | 7/30/2025 |
| 8/29/2025 | 10/29/2025 | 1/29/2026 | 4/29/2026 | 7/29/2026 | 1/29/2027 | 7/29/2027 | 7/29/2028 |
| 31 | 92 | 184 | 274 | 365 | 549 | 730 | 1096 |

| Term FedFunds from 1-day Returns | | | | | | | |
|----------------------------------|------------|------------|------------|------------|------------|------------|--|
| 4.33413% | 4.27521% | 4.14474% | 4.03850% | 3.93950% | 3.75816% | 3.66635% | |
| 100.37322% | 101.09255% | 102.11842% | 103.07375% | 103.99422% | 105.73120% | 107.43455% | |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | |
| 7/30/2025 | 7/30/2025 | 7/30/2025 | 7/30/2025 | 7/30/2025 | 7/30/2025 | 7/30/2025 | |
| 8/29/2025 | 10/29/2025 | 1/29/2026 | 4/29/2026 | 7/29/2026 | 1/29/2027 | 7/29/2027 | |
| 31 | 92 | 184 | 274 | 365 | 549 | 730 | |

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