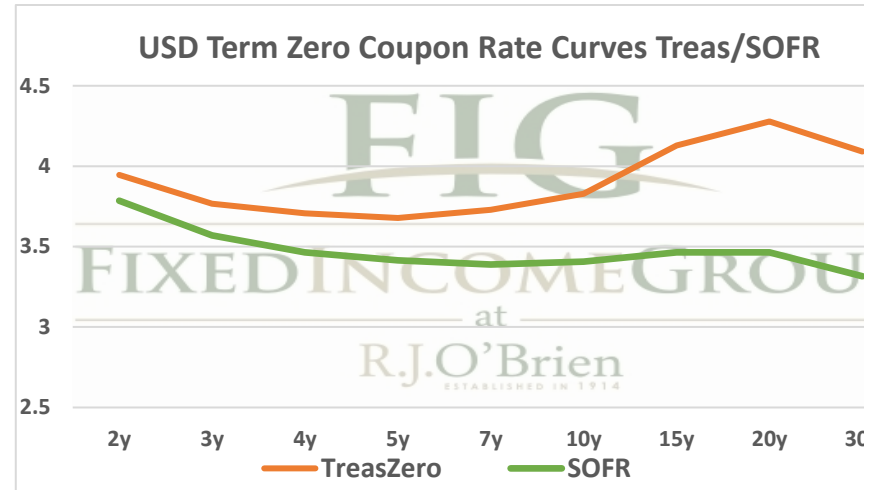
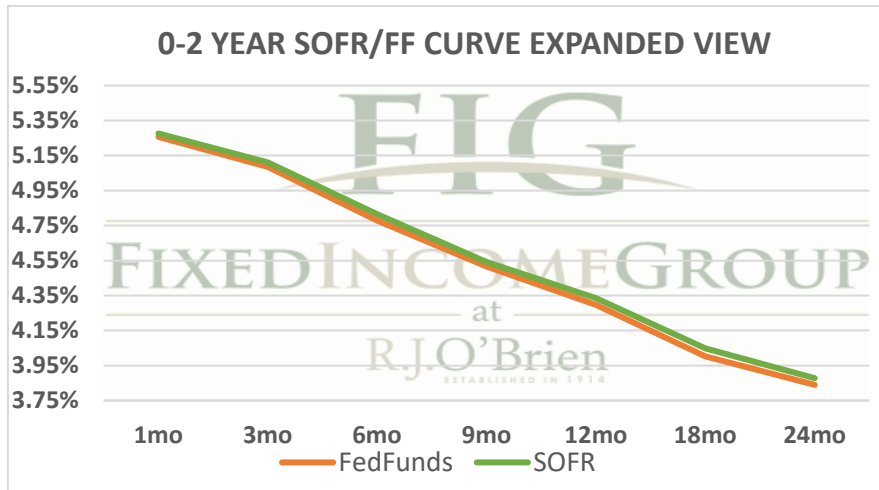


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.27597%	5.11087%	4.81356%	4.54114%	4.33441%	4.04807%	3.87776%	3.72285%
1.004543198	1.013061104	1.024602646	1.034437015	1.043946117	1.061733086	1.07863242	1.113236785
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/23/2024	8/23/2024	8/23/2024	8/23/2024	8/23/2024	8/23/2024	8/23/2024	8/23/2024
9/22/2024	11/22/2024	2/22/2025	5/22/2025	8/22/2025	2/22/2026	8/22/2026	8/22/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.25656%	5.08556%	4.77779%	4.51574%	4.29766%	4.00187%	3.83974%	
100.45265%	101.29964%	102.44198%	103.42444%	104.35735%	106.10286%	107.78614%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/23/2024	8/23/2024	8/23/2024	8/23/2024	8/23/2024	8/23/2024	8/23/2024	
9/22/2024	11/22/2024	2/22/2025	5/22/2025	8/22/2025	2/22/2026	8/22/2026	
31	92	184	273	365	549	730	

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