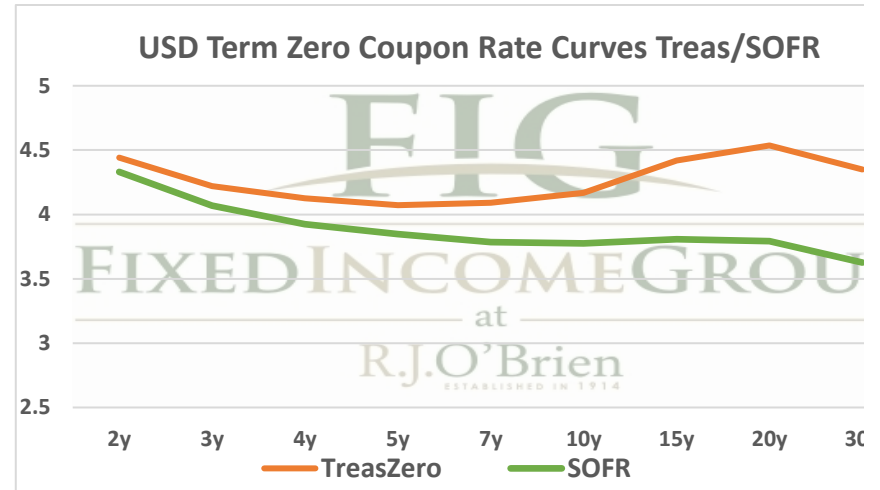
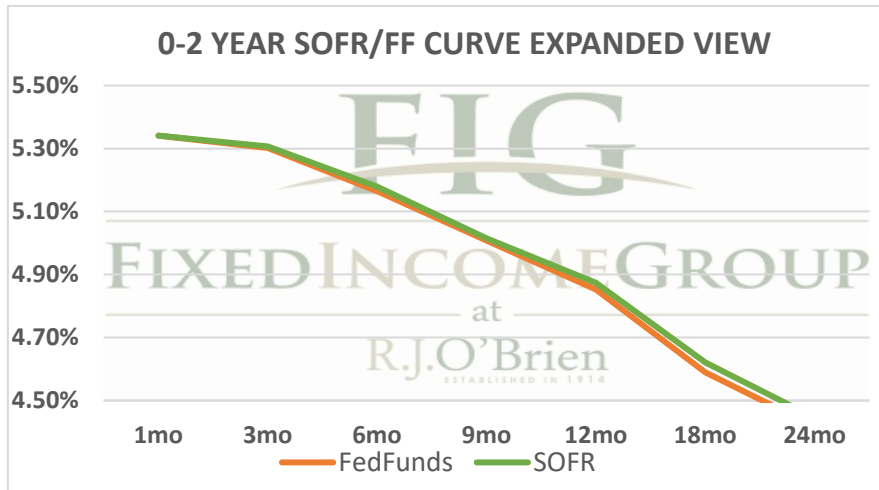


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34089%	5.30676%	5.17891%	5.01542%	4.87346%	4.62134%	4.44566%	4.26128%
1.004599104	1.013561711	1.026469991	1.038172886	1.049411447	1.070475429	1.090148079	1.129613905
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/12/2024	7/12/2024	7/12/2024	7/12/2024	7/12/2024	7/12/2024	7/12/2024	7/12/2024
8/11/2024	10/11/2024	1/11/2025	4/11/2025	7/11/2025	1/11/2026	7/11/2026	7/11/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.34089%	5.30171%	5.16428%	5.00837%	4.85250%	4.58958%	4.41752%	
100.45991%	101.35488%	102.63952%	103.81193%	104.91990%	106.99911%	108.95775%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/12/2024	7/12/2024	7/12/2024	7/12/2024	7/12/2024	7/12/2024	7/12/2024	
8/11/2024	10/11/2024	1/11/2025	4/11/2025	7/11/2025	1/11/2026	7/11/2026	
31	92	184	274	365	549	730	

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