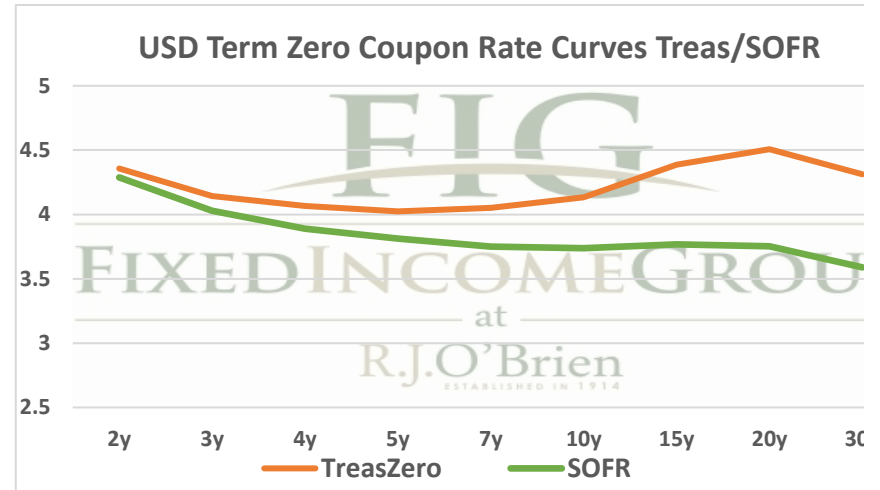
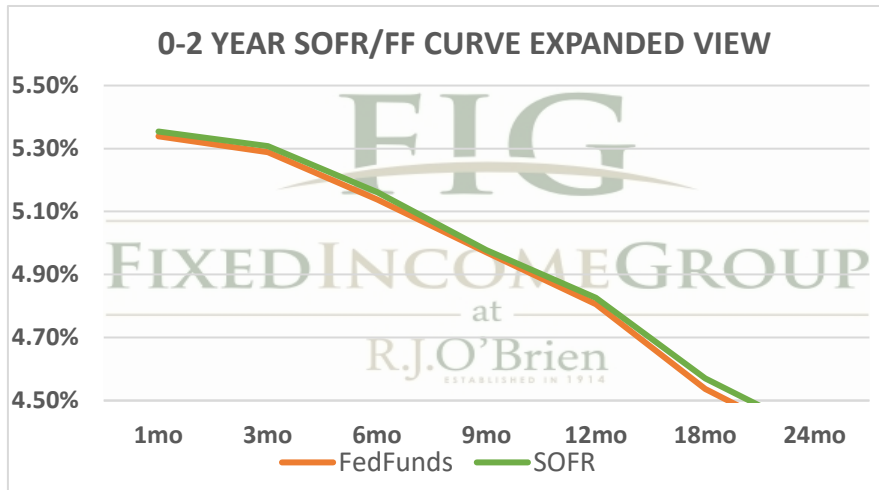


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35402%	5.30731%	5.16127%	4.97777%	4.82666%	4.57001%	4.39584%	4.21363%
1.004610404	1.013563129	1.026379821	1.037886333	1.048937006	1.06969269	1.08913779	1.128164637
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/17/2024	7/17/2024	7/17/2024	7/17/2024	7/17/2024	7/17/2024	7/17/2024	7/17/2024
8/16/2024	10/16/2024	1/16/2025	4/16/2025	7/16/2025	1/16/2026	7/16/2026	7/16/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.33884%	5.28795%	5.13773%	4.96993%	4.80562%	4.53648%	4.36006%	
100.45973%	101.35137%	102.62595%	103.78267%	104.87237%	106.91814%	108.84123%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/17/2024	7/17/2024	7/17/2024	7/17/2024	7/17/2024	7/17/2024	7/17/2024	
8/16/2024	10/16/2024	1/16/2025	4/16/2025	7/16/2025	1/16/2026	7/16/2026	
31	92	184	274	365	549	730	

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