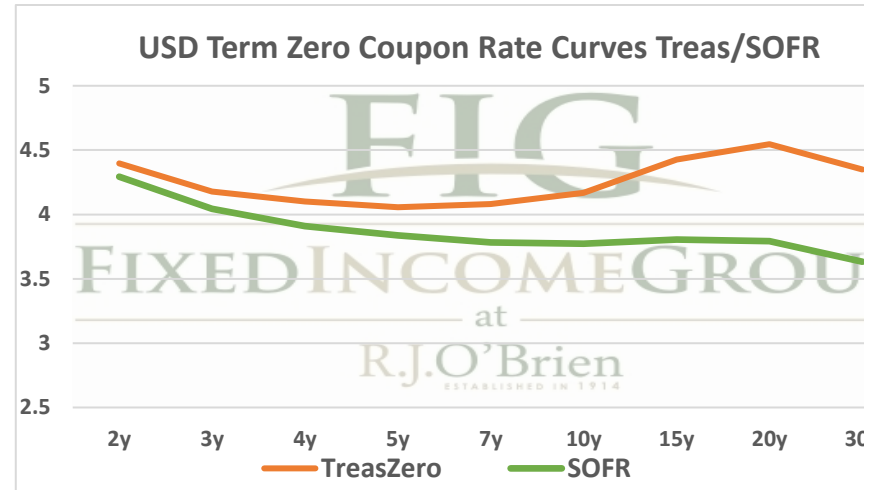
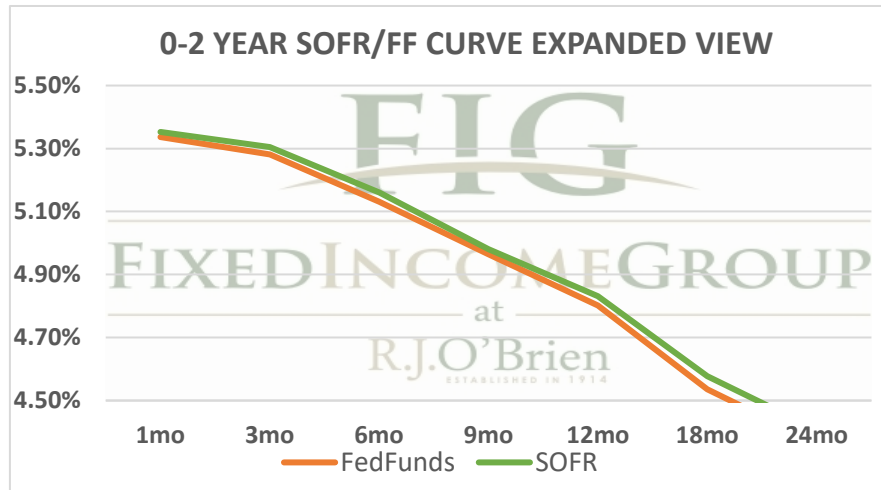


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35263%	5.30470%	5.16064%	4.98077%	4.83123%	4.57750%	4.40765%	4.23564%
1.004609209	1.013556451	1.026376589	1.037909175	1.04898327	1.069806927	1.089377391	1.128834199
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/19/2024	7/19/2024	7/19/2024	7/19/2024	7/19/2024	7/19/2024	7/19/2024	7/19/2024
8/18/2024	10/18/2024	1/18/2025	4/18/2025	7/18/2025	1/18/2026	7/18/2026	7/18/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.33644%	5.28171%	5.13086%	4.96432%	4.80142%	4.53585%	4.36597%	
100.45953%	101.34977%	102.62244%	103.77840%	104.86810%	106.91717%	108.85321%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/19/2024	7/19/2024	7/19/2024	7/19/2024	7/19/2024	7/19/2024	7/19/2024	
8/18/2024	10/18/2024	1/18/2025	4/18/2025	7/18/2025	1/18/2026	7/18/2026	
31	92	184	274	365	549	730	

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