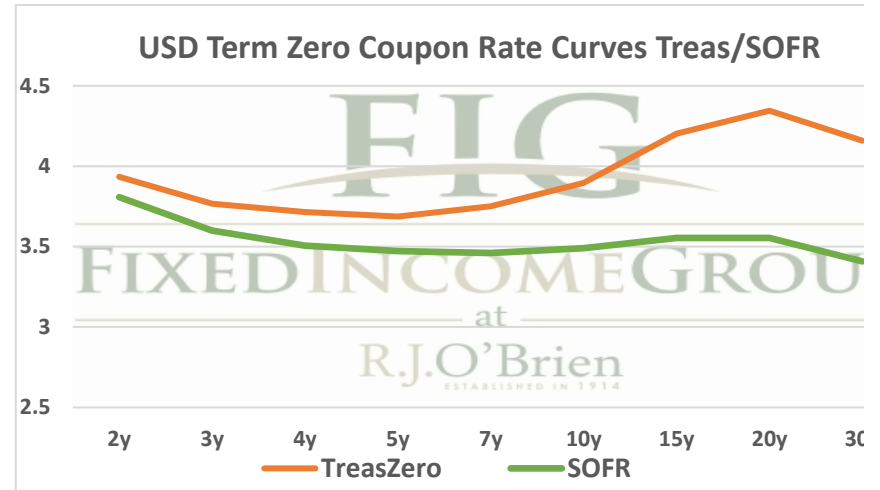
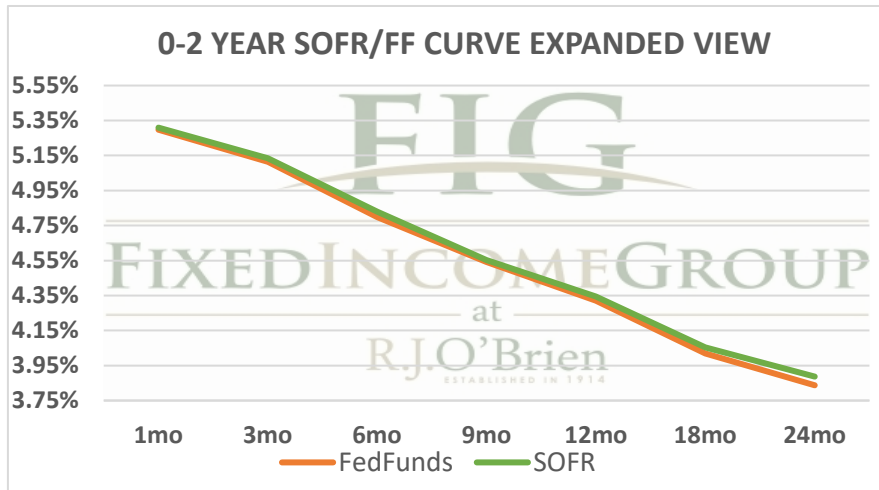


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.30935%	5.13512%	4.82826%	4.55334%	4.34407%	4.05357%	3.88680%	3.74362%
1.004571944	1.013123097	1.024677752	1.034529464	1.044044051	1.061816997	1.078815685	1.113868533
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/7/2024	8/7/2024	8/7/2024	8/7/2024	8/7/2024	8/7/2024	8/7/2024	8/7/2024
9/6/2024	11/6/2024	2/6/2025	5/6/2025	8/6/2025	2/6/2026	8/6/2026	8/6/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.29746%	5.11399%	4.79839%	4.54133%	4.32053%	4.01834%	3.83719%	
100.45617%	101.30691%	102.45251%	103.44384%	104.38053%	106.12796%	107.78097%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/7/2024	8/7/2024	8/7/2024	8/7/2024	8/7/2024	8/7/2024	8/7/2024	
9/6/2024	11/6/2024	2/6/2025	5/6/2025	8/6/2025	2/6/2026	8/6/2026	
31	92	184	273	365	549	730	

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