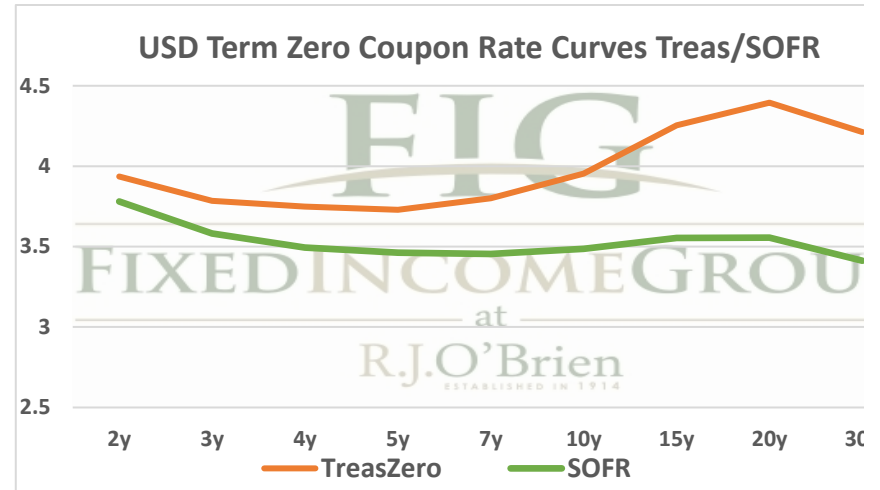
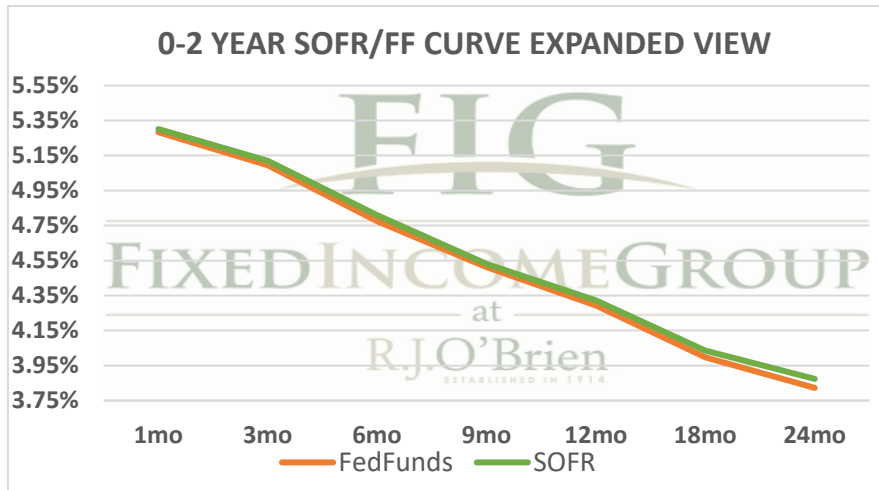


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.30131%	5.12001%	4.80878%	4.53166%	4.32238%	4.03499%	3.87367%	3.73955%
1.004565013	1.013084472	1.024578222	1.03436509	1.043824109	1.061533614	1.078549518	1.113744539
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/8/2024	8/8/2024	8/8/2024	8/8/2024	8/8/2024	8/8/2024	8/8/2024	8/8/2024
9/7/2024	11/7/2024	2/7/2025	5/7/2025	8/7/2025	2/7/2026	8/7/2026	8/7/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.28307%	5.09468%	4.77353%	4.51297%	4.29273%	3.99683%	3.82220%	
100.45493%	101.30197%	102.43980%	103.42233%	104.35235%	106.09517%	107.75058%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/8/2024	8/8/2024	8/8/2024	8/8/2024	8/8/2024	8/8/2024	8/8/2024	
9/7/2024	11/7/2024	2/7/2025	5/7/2025	8/7/2025	2/7/2026	8/7/2026	
31	92	184	273	365	549	730	

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