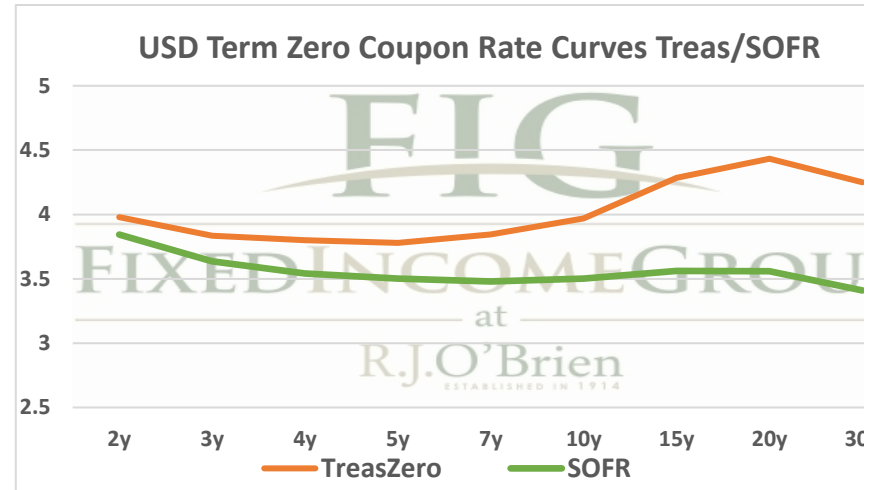
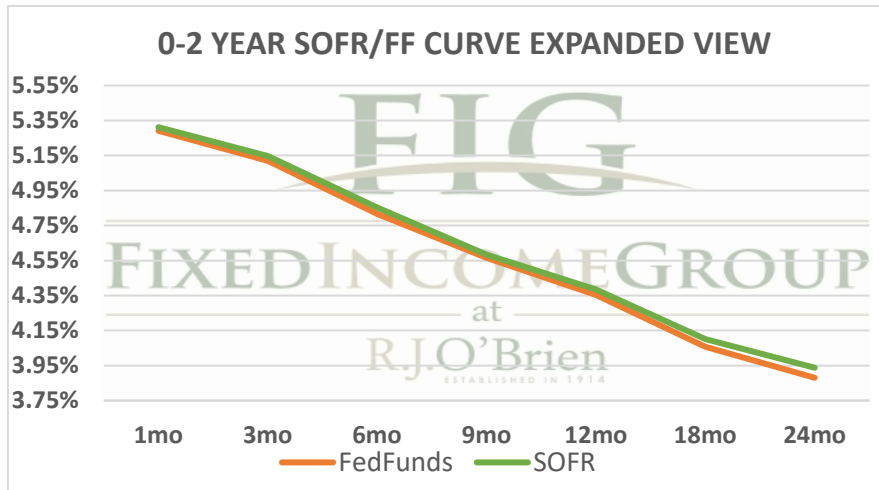


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.31192%	5.14716%	4.85206%	4.58462%	4.38395%	4.10121%	3.93736%	3.79562%
1.004574154	1.013153841	1.024799434	1.034766671	1.044448391	1.062543464	1.079840838	1.115450251
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/9/2024	8/9/2024	8/9/2024	8/9/2024	8/9/2024	8/9/2024	8/9/2024	8/9/2024
9/8/2024	11/8/2024	2/8/2025	5/8/2025	8/8/2025	2/8/2026	8/8/2026	8/8/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.29147%	5.11961%	4.81617%	4.56642%	4.35318%	4.05666%	3.88008%	
100.45565%	101.30834%	102.46160%	103.46287%	104.41365%	106.18641%	107.86793%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/9/2024	8/9/2024	8/9/2024	8/9/2024	8/9/2024	8/9/2024	8/9/2024	
9/8/2024	11/8/2024	2/8/2025	5/8/2025	8/8/2025	2/8/2026	8/8/2026	
31	92	184	273	365	549	730	

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