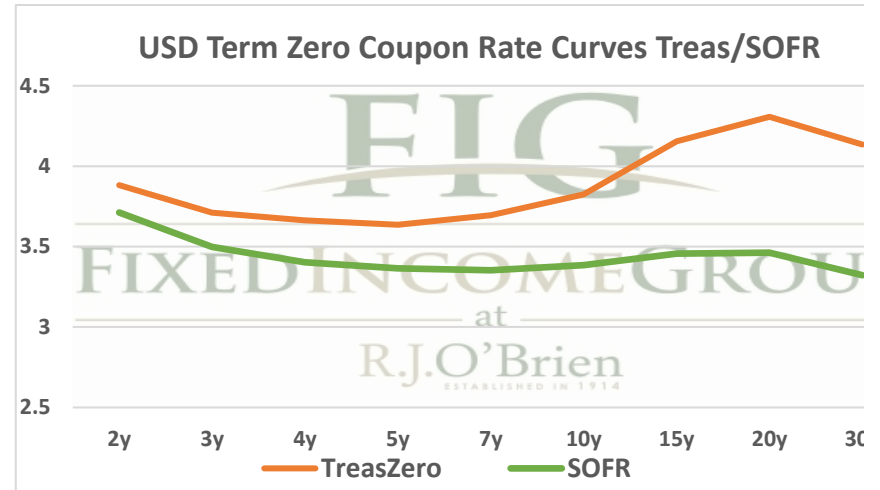
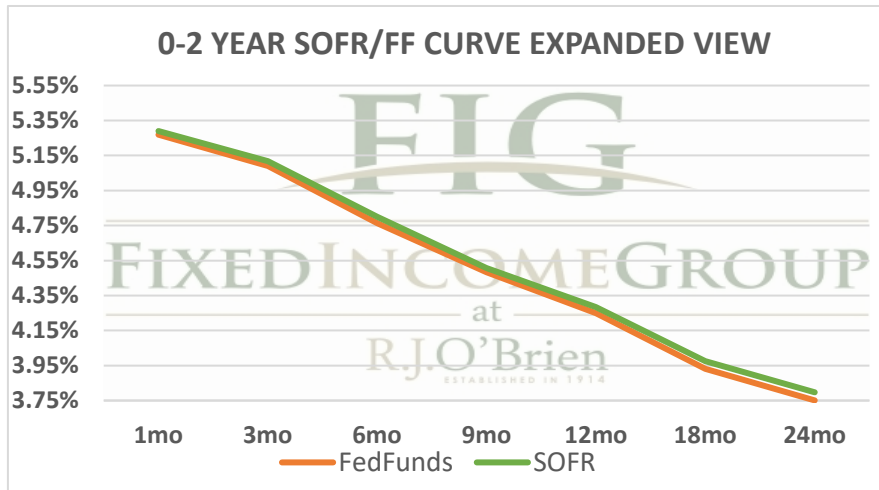


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.28988%	5.11834%	4.80018%	4.50742%	4.28385%	3.97431%	3.79709%	3.64438%
1.00455517	1.013080208	1.024534233	1.034181257	1.043433436	1.060608215	1.07699646	1.110849868
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/14/2024	8/14/2024	8/14/2024	8/14/2024	8/14/2024	8/14/2024	8/14/2024	8/14/2024
9/13/2024	11/13/2024	2/13/2025	5/13/2025	8/13/2025	2/13/2026	8/13/2026	8/13/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.26918%	5.09128%	4.76335%	4.48301%	4.24848%	3.93045%	3.75070%	
100.45374%	101.30110%	102.43460%	103.39961%	104.30749%	105.99393%	107.60559%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/14/2024	8/14/2024	8/14/2024	8/14/2024	8/14/2024	8/14/2024	8/14/2024	
9/13/2024	11/13/2024	2/13/2025	5/13/2025	8/13/2025	2/13/2026	8/13/2026	
31	92	184	273	365	549	730	

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