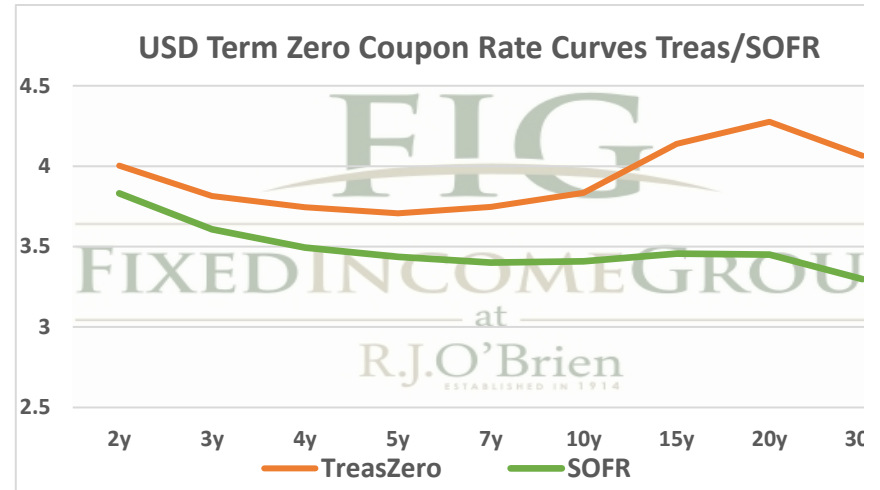
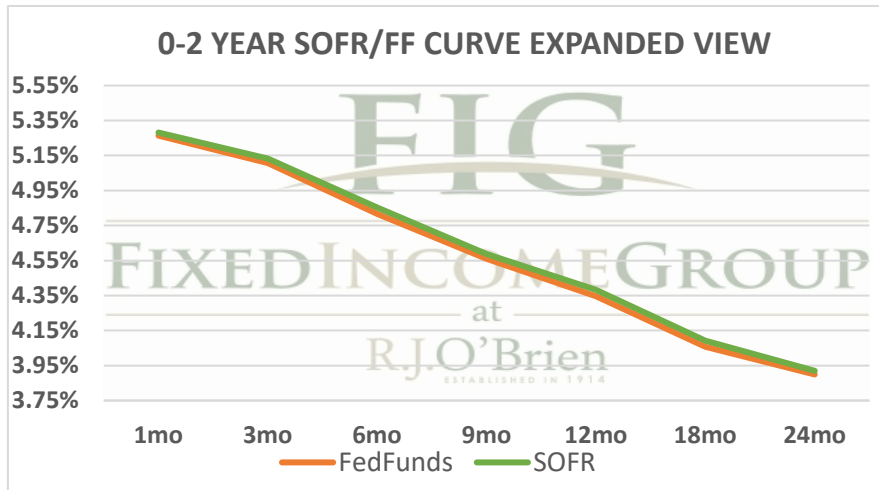


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.28134%	5.13229%	4.85354%	4.58814%	4.38210%	4.09296%	3.91989%	3.75802%
1.004547818	1.013115844	1.024806997	1.034793428	1.044429583	1.062417646	1.079486708	1.114306398
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/20/2024	8/20/2024	8/20/2024	8/20/2024	8/20/2024	8/20/2024	8/20/2024	8/20/2024
9/19/2024	11/19/2024	2/19/2025	5/19/2025	8/19/2025	2/19/2026	8/19/2026	8/19/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.26389%	5.10739%	4.81634%	4.56072%	4.34567%	4.05697%	3.89904%	
100.45328%	101.30522%	102.46169%	103.45855%	104.40603%	106.18688%	107.90639%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/20/2024	8/20/2024	8/20/2024	8/20/2024	8/20/2024	8/20/2024	8/20/2024	
9/19/2024	11/19/2024	2/19/2025	5/19/2025	8/19/2025	2/19/2026	8/19/2026	
31	92	184	273	365	549	730	

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