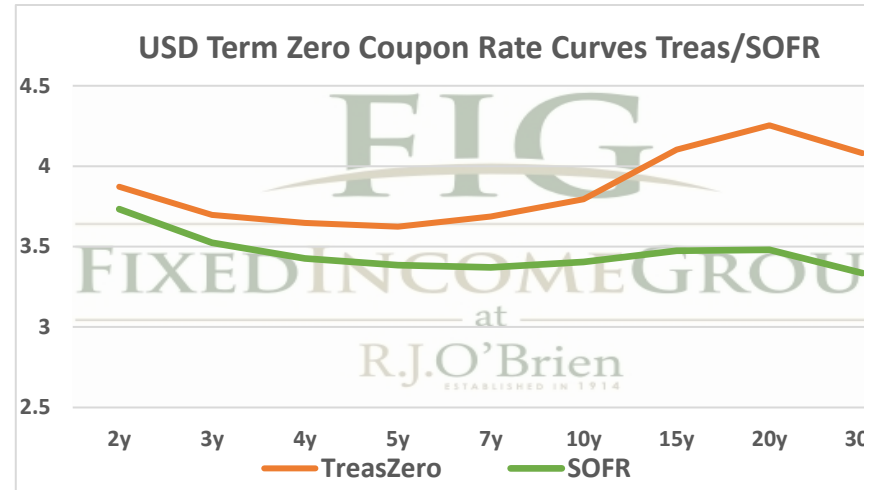
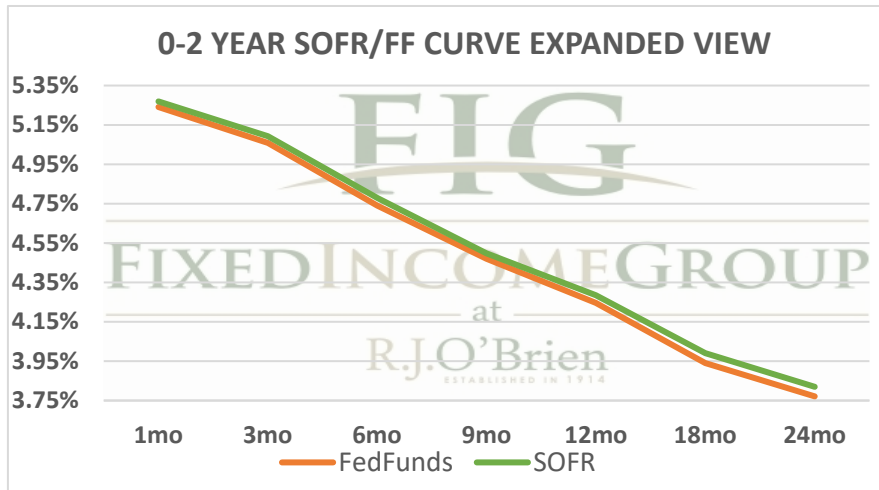


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.26923%	5.09292%	4.77920%	4.49794%	4.28496%	3.99134%	3.81973%	3.67044%
1.004537392	1.01301524	1.024427025	1.034109364	1.043444729	1.060867886	1.077455668	1.1116424
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/27/2024	8/27/2024	8/27/2024	8/27/2024	8/27/2024	8/27/2024	8/27/2024	8/27/2024
9/26/2024	11/26/2024	2/26/2025	5/26/2025	8/26/2025	2/26/2026	8/26/2026	8/26/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.24078%	5.05880%	4.73978%	4.47031%	4.24602%	3.94109%	3.77107%	
100.45129%	101.29281%	102.42255%	103.38999%	104.30500%	106.01016%	107.64689%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/27/2024	8/27/2024	8/27/2024	8/27/2024	8/27/2024	8/27/2024	8/27/2024	
9/26/2024	11/26/2024	2/26/2025	5/26/2025	8/26/2025	2/26/2026	8/26/2026	
31	92	184	273	365	549	730	

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