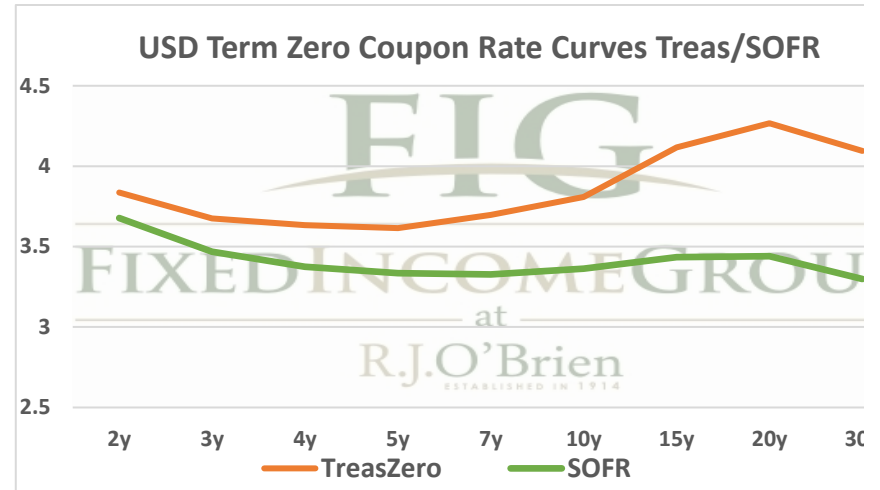
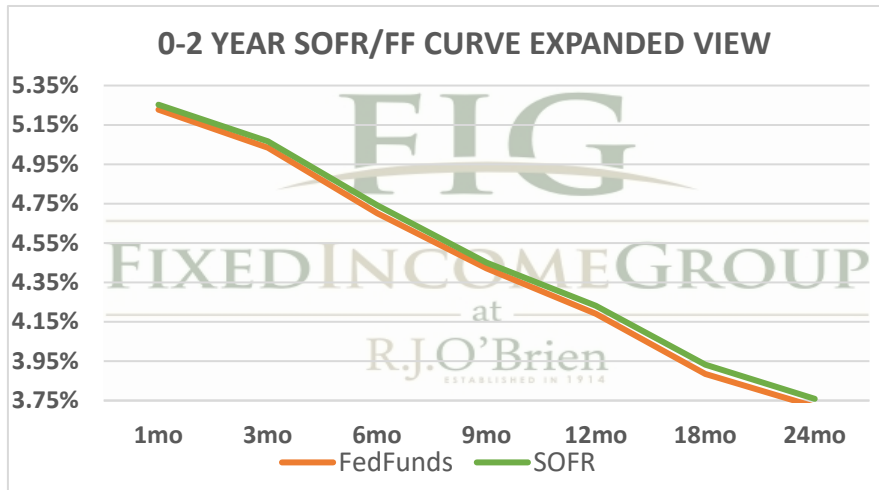


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.25262%	5.06640%	4.74129%	4.45077%	4.23135%	3.93210%	3.75862%	3.60936%
1.00452309	1.012947461	1.024233267	1.033751697	1.042901192	1.059964525	1.07621649	1.109784817
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/28/2024	8/28/2024	8/28/2024	8/28/2024	8/28/2024	8/28/2024	8/28/2024	8/28/2024
9/27/2024	11/27/2024	2/27/2025	5/27/2025	8/27/2025	2/27/2026	8/27/2026	8/27/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.22743%	5.03487%	4.70140%	4.42136%	4.19120%	3.88496%	3.71893%	
100.45014%	101.28669%	102.40294%	103.35287%	104.24941%	105.92457%	107.54116%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/28/2024	8/28/2024	8/28/2024	8/28/2024	8/28/2024	8/28/2024	8/28/2024	
9/27/2024	11/27/2024	2/27/2025	5/27/2025	8/27/2025	2/27/2026	8/27/2026	
31	92	184	273	365	549	730	

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