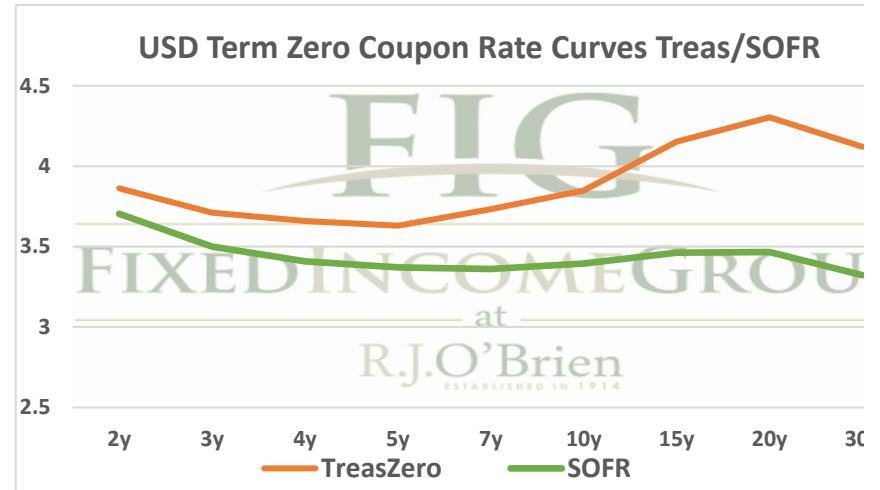
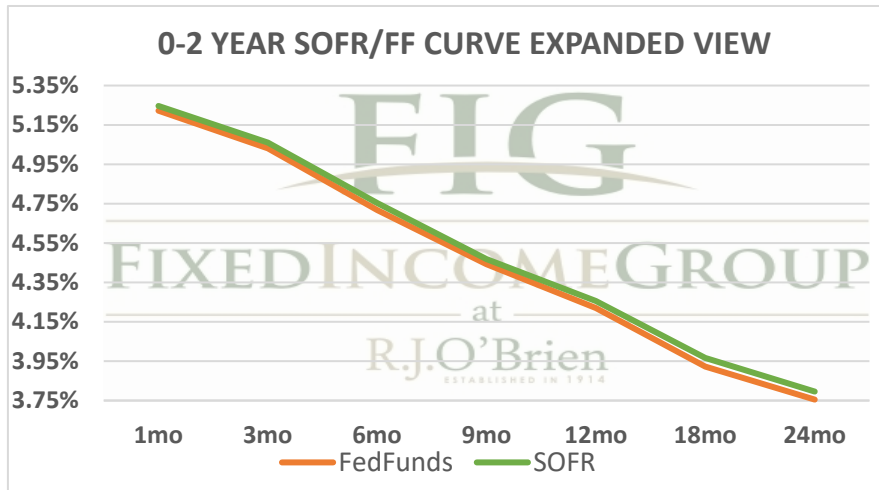


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.24621%	5.06087%	4.75373%	4.46780%	4.25558%	3.96676%	3.79560%	3.65119%
1.004517566	1.012933333	1.024032762	1.033880839	1.043146893	1.060272673	1.076966397	1.11105708
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/30/2024	8/30/2024	8/30/2024	8/30/2024	8/30/2024	8/30/2024	8/30/2024	8/30/2024
9/29/2024	11/29/2024	2/27/2025	5/29/2025	8/29/2025	2/27/2026	8/29/2026	8/29/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
5.22223%	5.03103%	4.71656%	4.44332%	4.21997%	3.92212%	3.75489%	
100.44969%	101.28571%	102.38449%	103.36952%	104.27858%	105.95944%	107.61408%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/30/2024	8/30/2024	8/30/2024	8/30/2024	8/30/2024	8/30/2024	8/30/2024	
9/29/2024	11/29/2024	2/27/2025	5/29/2025	8/29/2025	2/27/2026	8/29/2026	
31	92	182	273	365	547	730	

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