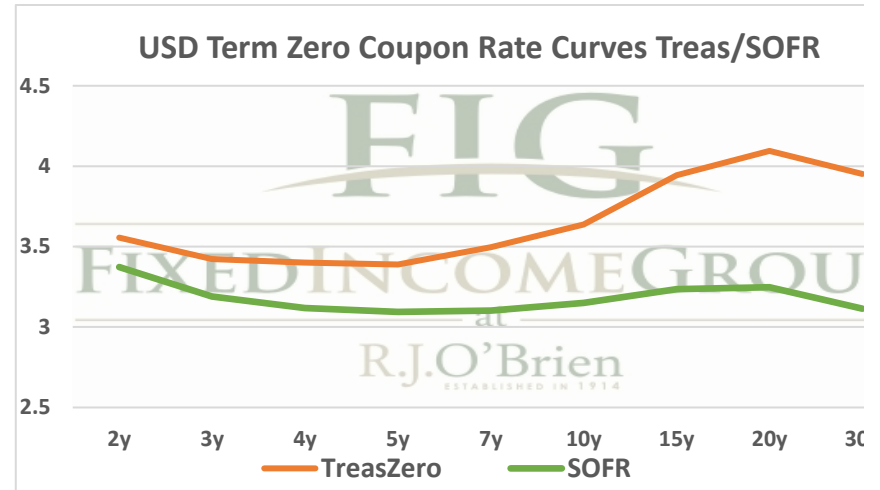
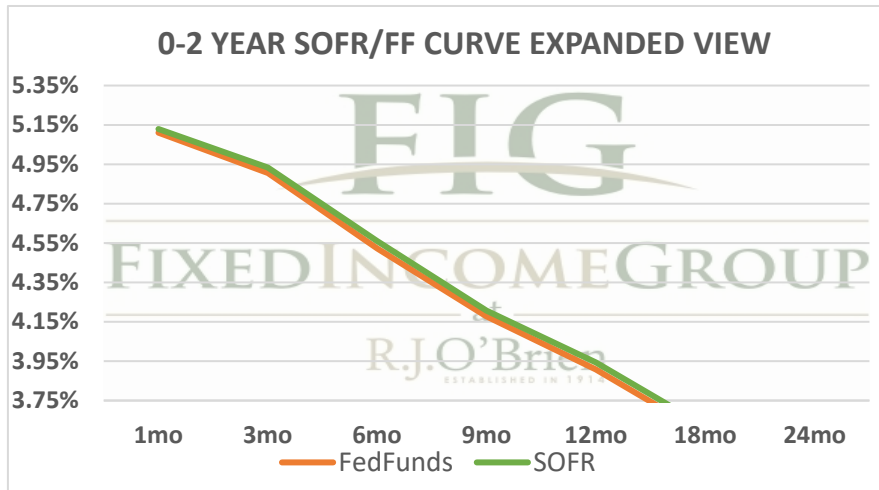


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.12917%	4.93419%	4.55963%	4.20607%	3.94357%	3.61830%	3.44231%	3.31173%
1.004274306	1.012472545	1.022924811	1.031896004	1.039983408	1.054877599	1.06980231	1.100731822
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/11/2024	9/11/2024	9/11/2024	9/11/2024	9/11/2024	9/11/2024	9/11/2024	9/11/2024
10/10/2024	12/10/2024	3/10/2025	6/10/2025	9/10/2025	3/10/2026	9/10/2026	9/10/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
5.11061%	4.90532%	4.52241%	4.17780%	3.90850%	3.58076%	3.40635%	
100.42588%	101.23996%	102.27377%	103.16816%	103.96279%	105.43081%	106.90732%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/11/2024	9/11/2024	9/11/2024	9/11/2024	9/11/2024	9/11/2024	9/11/2024	
10/10/2024	12/10/2024	3/10/2025	6/10/2025	9/10/2025	3/10/2026	9/10/2026	
30	91	181	273	365	546	730	

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