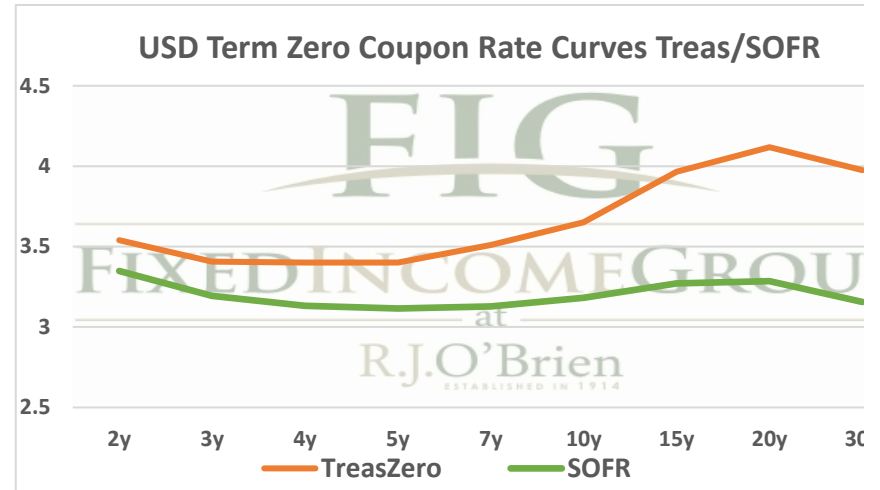
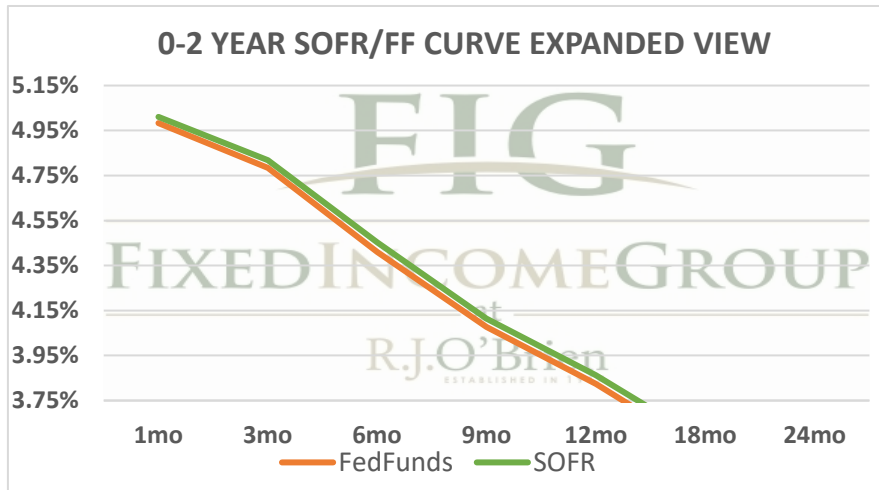


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.01066%	4.81847%	4.45274%	4.11442%	3.86268%	3.56750%	3.41727%	3.31713%
1.004175554	1.012180033	1.02238738	1.031201009	1.039163237	1.054107035	1.069294719	1.100896092
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/16/2024	9/16/2024	9/16/2024	9/16/2024	9/16/2024	9/16/2024	9/16/2024	9/16/2024
10/15/2024	12/15/2024	3/15/2025	6/15/2025	9/15/2025	3/15/2026	9/15/2026	9/15/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.98301%	4.78475%	4.41040%	4.07770%	3.82345%	3.52357%	3.36879%	
100.41525%	101.20948%	102.21745%	103.09226%	103.87656%	105.34408%	106.83116%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/16/2024	9/16/2024	9/16/2024	9/16/2024	9/16/2024	9/16/2024	9/16/2024	
10/15/2024	12/15/2024	3/15/2025	6/15/2025	9/15/2025	3/15/2026	9/15/2026	
30	91	181	273	365	546	730	

9/16/2024 6:50 ct

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