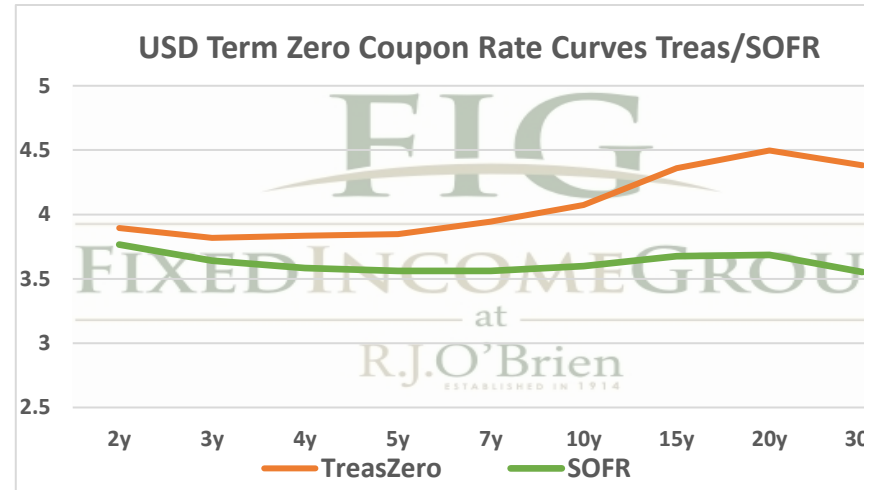
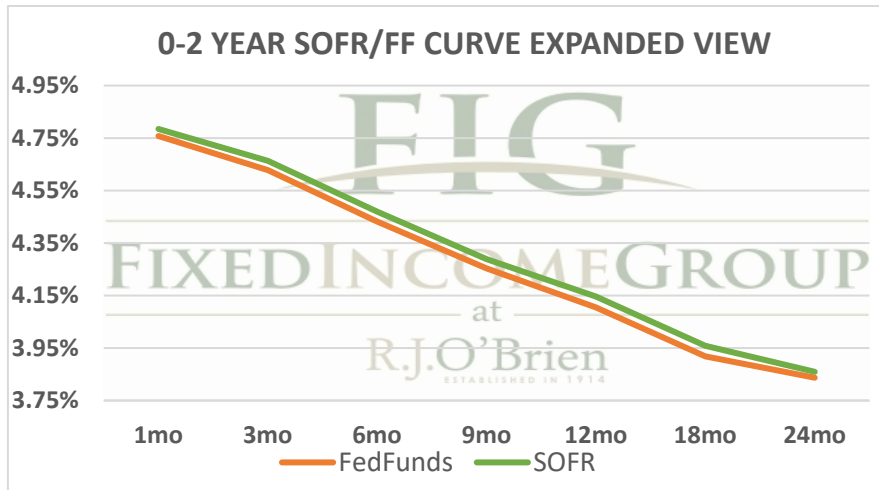


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.78444%	4.66346%	4.46949%	4.28929%	4.14600%	3.95814%	3.85953%	3.80477%
1.004119931	1.011917723	1.022595777	1.032527139	1.042035814	1.060141763	1.078262687	1.115728421
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/15/2024	10/15/2024	10/15/2024	10/15/2024	10/15/2024	10/15/2024	10/15/2024	10/15/2024
11/14/2024	1/14/2025	4/14/2025	7/14/2025	10/14/2025	4/14/2026	10/14/2026	10/14/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
4.75766%	4.62751%	4.43201%	4.25319%	4.10504%	3.91792%	3.83693%	
100.40969%	101.18259%	102.24063%	103.22534%	104.16205%	105.95307%	107.78045%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/15/2024	10/15/2024	10/15/2024	10/15/2024	10/15/2024	10/15/2024	10/15/2024	
11/14/2024	1/14/2025	4/14/2025	7/14/2025	10/14/2025	4/14/2026	10/14/2026	
31	92	182	273	365	547	730	

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