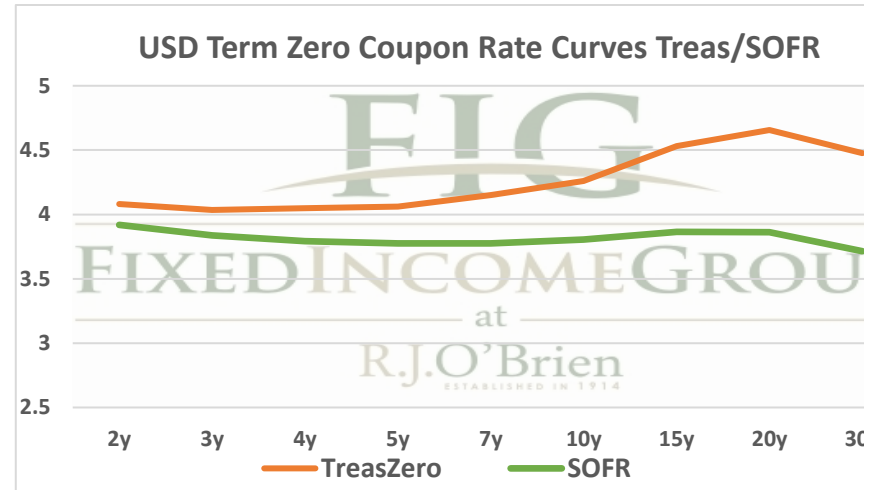
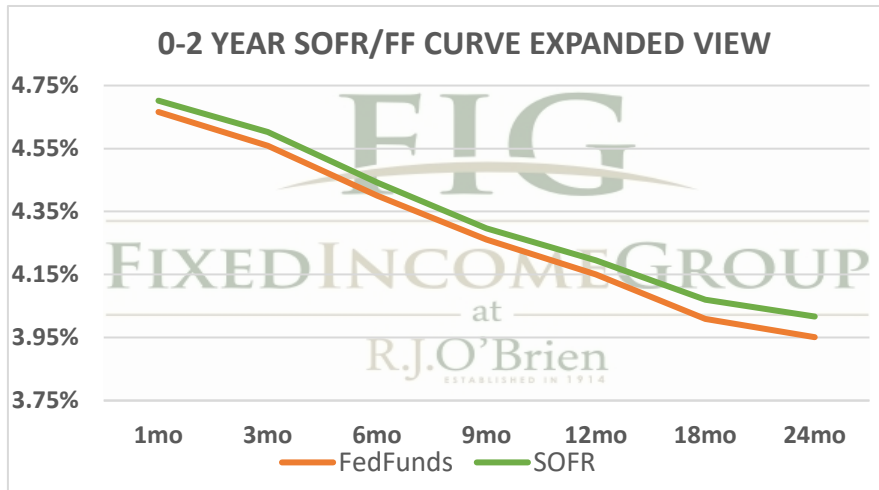


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.70190%	4.60256%	4.44184%	4.29697%	4.19535%	4.06992%	4.01662%	4.01565%
1.004048861	1.011762102	1.022455985	1.032585373	1.04253621	1.061840224	1.081448059	1.122142774
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/29/2024	10/29/2024	10/29/2024	10/29/2024	10/29/2024	10/29/2024	10/29/2024	10/29/2024
11/28/2024	1/28/2025	4/28/2025	7/28/2025	10/28/2025	4/28/2026	10/28/2026	10/28/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
4.66603%	4.55907%	4.40048%	4.26094%	4.14995%	4.00886%	3.95114%	
100.40180%	101.16510%	102.22468%	103.23121%	104.20759%	106.09123%	108.01204%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/29/2024	10/29/2024	10/29/2024	10/29/2024	10/29/2024	10/29/2024	10/29/2024	
11/28/2024	1/28/2025	4/28/2025	7/28/2025	10/28/2025	4/28/2026	10/28/2026	
31	92	182	273	365	547	730	

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