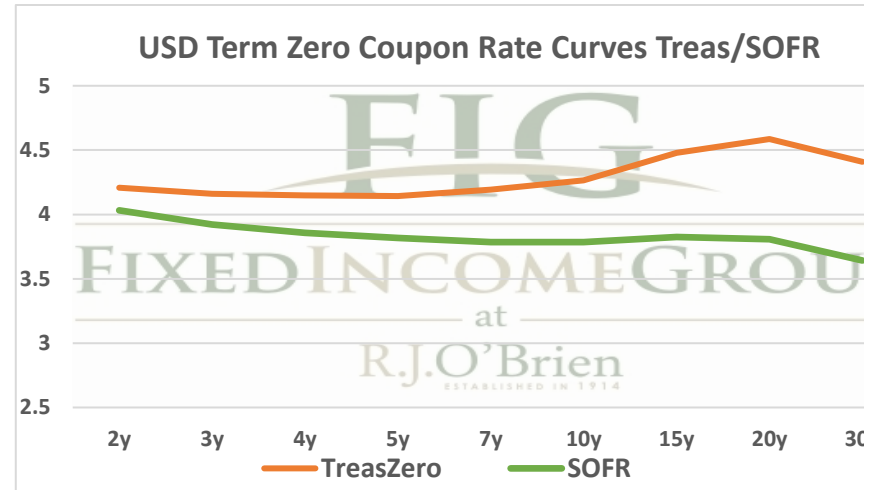
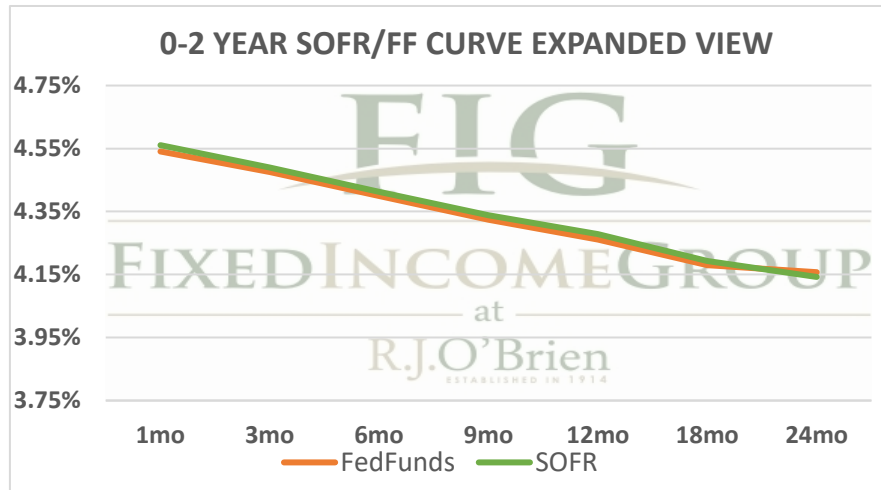


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.56068%	4.48970%	4.41282%	4.33793%	4.27833%	4.19307%	4.14235%	4.11514%
1.003800564	1.011473686	1.022186682	1.032895939	1.043377538	1.063594944	1.083997737	1.125168747
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/27/2024	11/27/2024	11/27/2024	11/27/2024	11/27/2024	11/27/2024	11/27/2024	11/27/2024
12/26/2024	2/26/2025	5/26/2025	8/26/2025	11/26/2025	5/26/2026	11/26/2026	11/26/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.54064%	4.47514%	4.39940%	4.32428%	4.26076%	4.17939%	4.15740%	
100.37839%	101.14365%	102.21192%	103.27924%	104.31994%	106.33874%	108.43029%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/27/2024	11/27/2024	11/27/2024	11/27/2024	11/27/2024	11/27/2024	11/27/2024	
12/26/2024	2/26/2025	5/26/2025	8/26/2025	11/26/2025	5/26/2026	11/26/2026	
30	92	181	273	365	546	730	

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