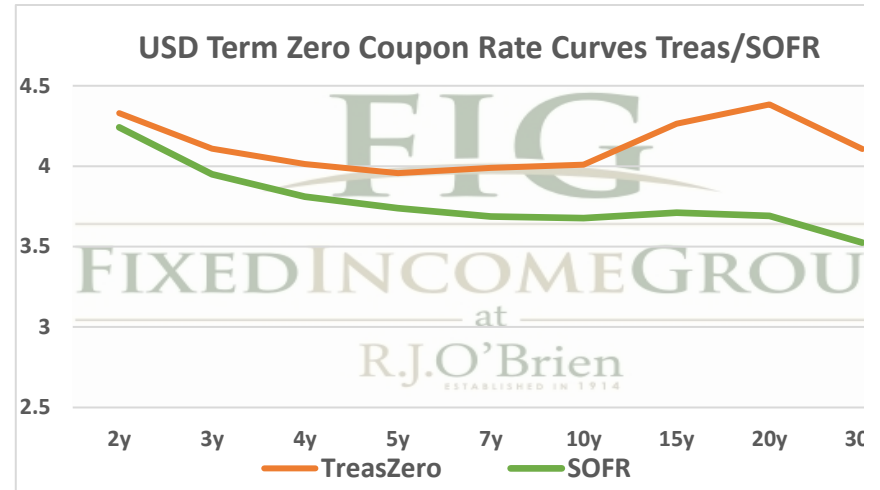
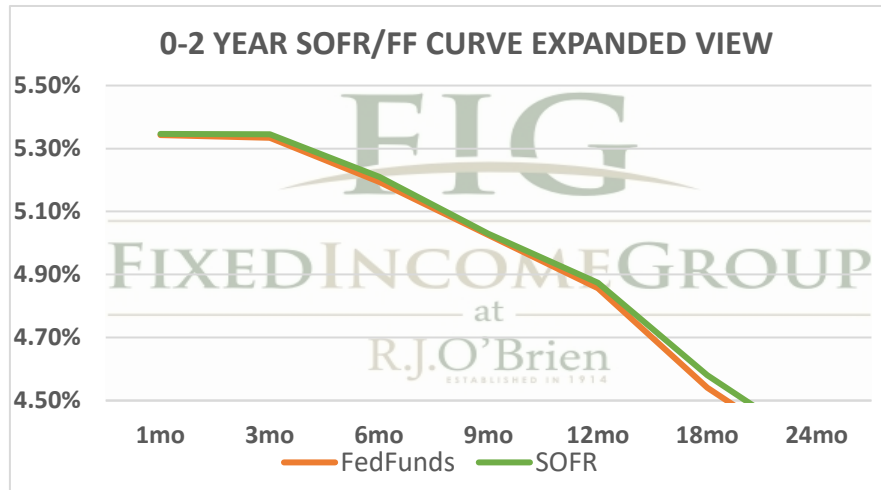


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34639%	5.34504%	5.21046%	5.02930%	4.87363%	4.58002%	4.35071%	4.13693%
1.004603835	1.013511061	1.026341759	1.038278572	1.049548601	1.069590845	1.088343577	1.125946489
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/8/2024	1/8/2024	1/8/2024	1/8/2024	1/8/2024	1/8/2024	1/8/2024	1/8/2024
2/7/2024	4/7/2024	7/7/2024	10/7/2024	1/7/2025	7/7/2025	1/7/2026	1/7/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34273%	5.33401%	5.19385%	5.02477%	4.85698%	4.54091%	4.31135%	
100.46007%	101.34832%	102.62578%	103.82441%	104.93793%	106.89967%	108.75444%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/8/2024	1/8/2024	1/8/2024	1/8/2024	1/8/2024	1/8/2024	1/8/2024	
2/7/2024	4/7/2024	7/7/2024	10/7/2024	1/7/2025	7/7/2025	1/7/2026	
31	91	182	274	366	547	731	

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