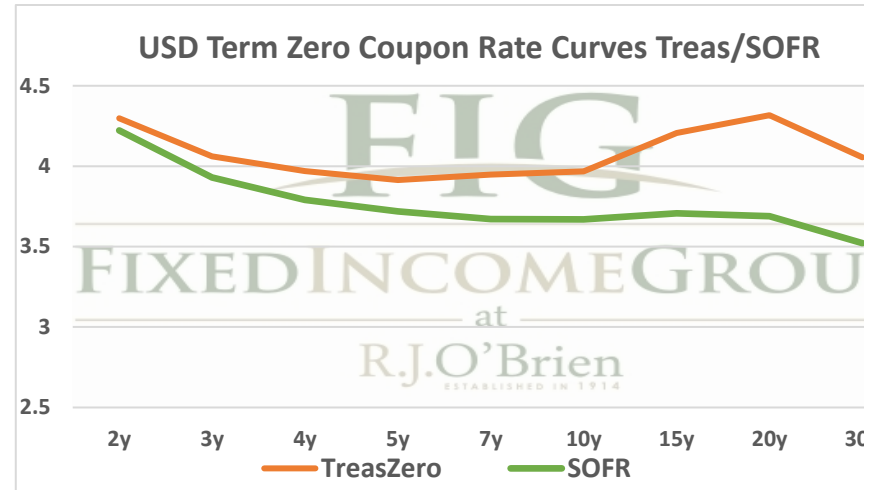
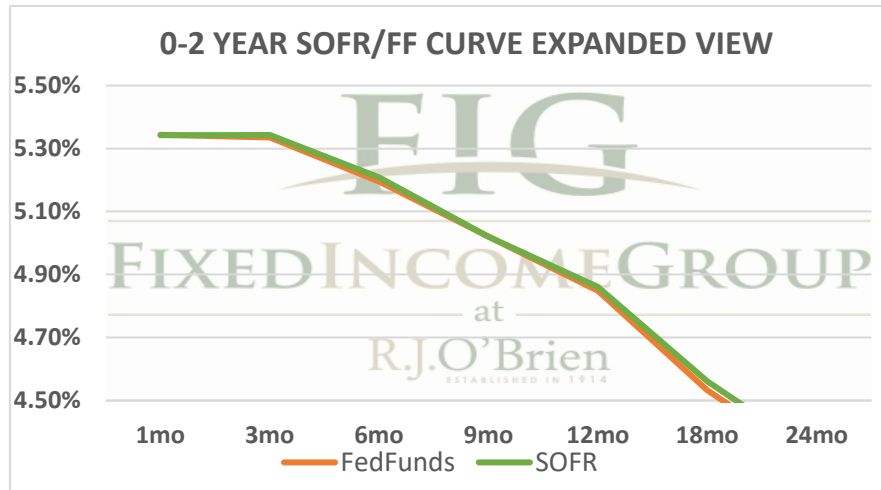


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34259%	5.34307%	5.20818%	5.02059%	4.86053%	4.56113%	4.32793%	4.11258%
1.00460056	1.013506085	1.026330245	1.038212278	1.049415354	1.069303816	1.087880993	1.125205204
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/9/2024	1/9/2024	1/9/2024	1/9/2024	1/9/2024	1/9/2024	1/9/2024	1/9/2024
2/8/2024	4/8/2024	7/8/2024	10/8/2024	1/8/2025	7/8/2025	1/8/2026	1/8/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34369%	5.33525%	5.19470%	5.02045%	4.84840%	4.53212%	4.29986%	
100.46015%	101.34863%	102.62621%	103.82112%	104.92920%	106.88630%	108.73111%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/9/2024	1/9/2024	1/9/2024	1/9/2024	1/9/2024	1/9/2024	1/9/2024	
2/8/2024	4/8/2024	7/8/2024	10/8/2024	1/8/2025	7/8/2025	1/8/2026	
31	91	182	274	366	547	731	

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