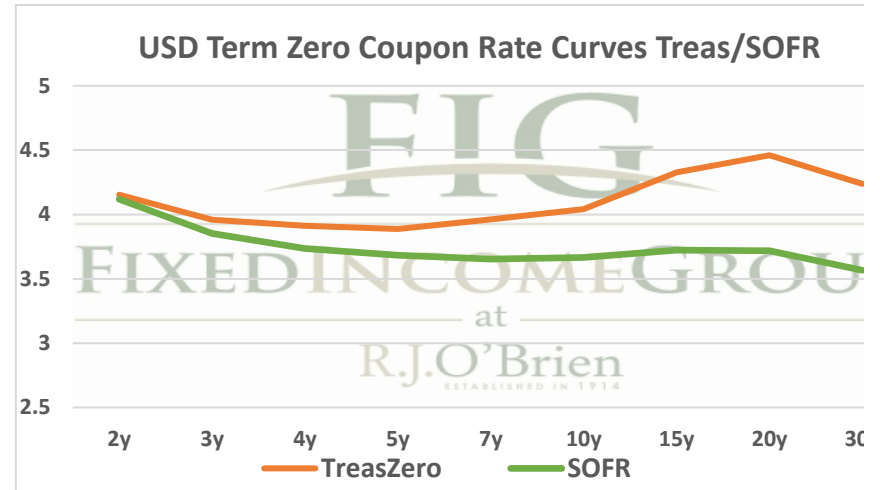
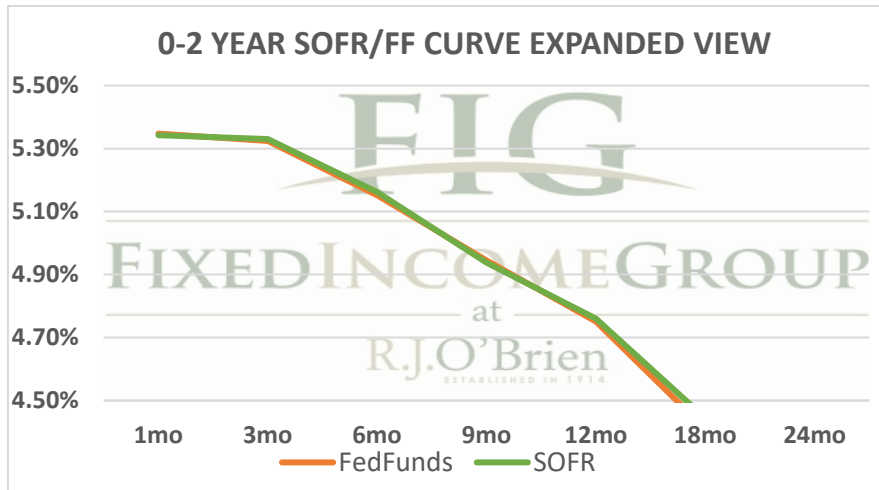


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34229%	5.33049%	5.16181%	4.93747%	4.75983%	4.44436%	4.21544%	4.02509%
1.004600309	1.013474297	1.026095808	1.037579658	1.048391583	1.067529582	1.085596789	1.122541608
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/17/2024	1/17/2024	1/17/2024	1/17/2024	1/17/2024	1/17/2024	1/17/2024	1/17/2024
2/16/2024	4/16/2024	7/16/2024	10/16/2024	1/16/2025	7/16/2025	1/16/2026	1/16/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34737%	5.32432%	5.15086%	4.94548%	4.75100%	4.41095%	4.16757%	
100.46047%	101.34587%	102.60404%	103.76406%	104.83019%	106.70220%	108.46248%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/17/2024	1/17/2024	1/17/2024	1/17/2024	1/17/2024	1/17/2024	1/17/2024	
2/16/2024	4/16/2024	7/16/2024	10/16/2024	1/16/2025	7/16/2025	1/16/2026	
31	91	182	274	366	547	731	

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