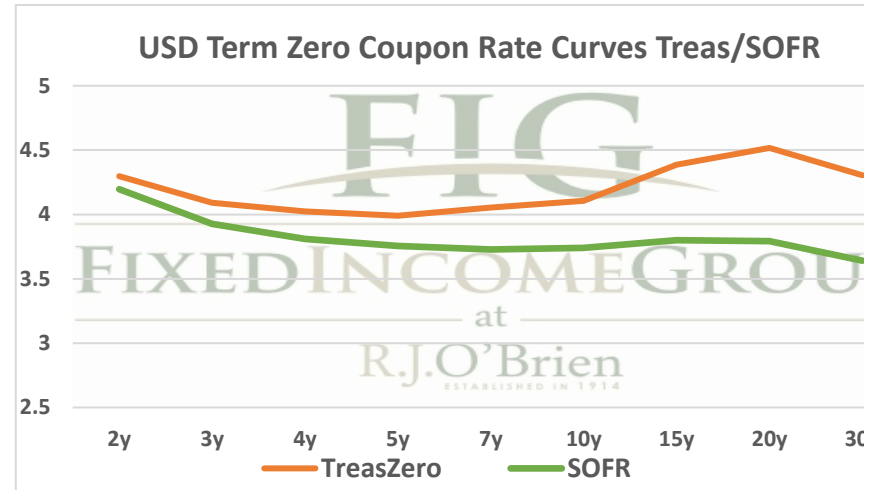
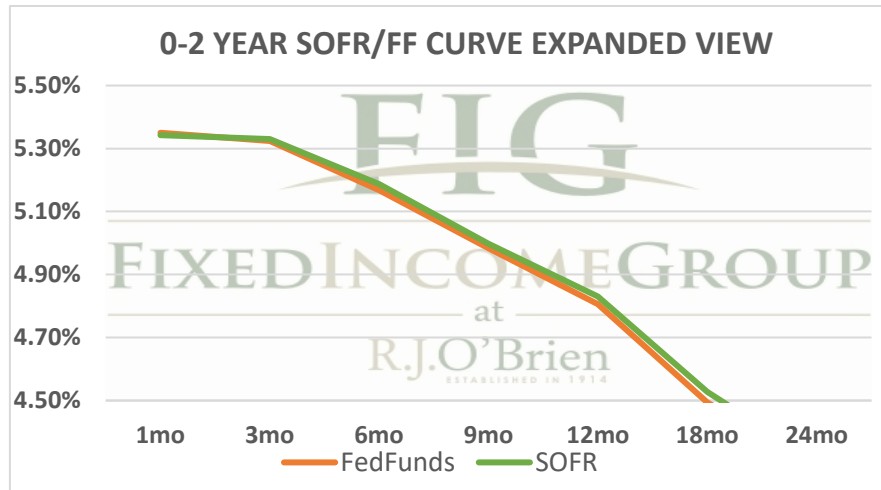


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34247%	5.32996%	5.18689%	4.99778%	4.83002%	4.52776%	4.30463%	4.11314%
1.00460046	1.013472959	1.026222594	1.038038623	1.049105232	1.068796772	1.087407849	1.125222408
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/24/2024	1/24/2024	1/24/2024	1/24/2024	1/24/2024	1/24/2024	1/24/2024	1/24/2024
2/23/2024	4/23/2024	7/23/2024	10/23/2024	1/23/2025	7/23/2025	1/23/2026	1/23/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35003%	5.32347%	5.16761%	4.98339%	4.80603%	4.49408%	4.28972%	
100.46070%	101.34565%	102.61251%	103.79292%	104.88613%	106.82850%	108.71052%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/24/2024	1/24/2024	1/24/2024	1/24/2024	1/24/2024	1/24/2024	1/24/2024	
2/23/2024	4/23/2024	7/23/2024	10/23/2024	1/23/2025	7/23/2025	1/23/2026	
31	91	182	274	366	547	731	

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