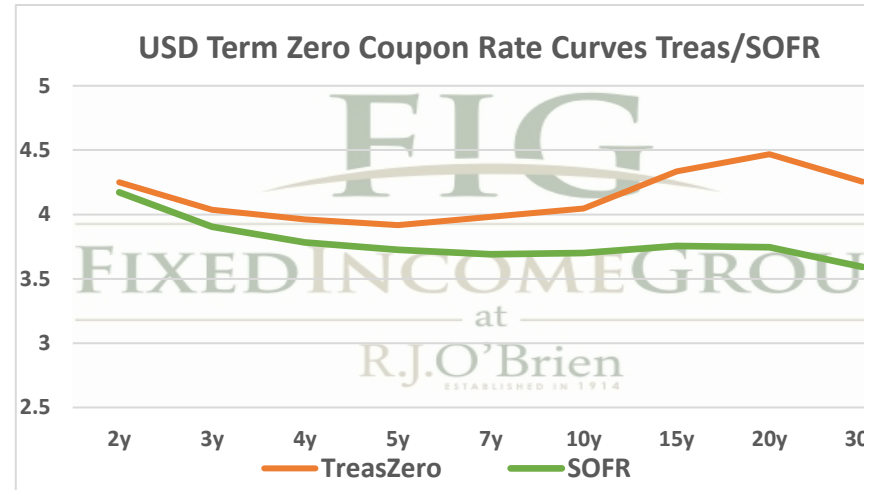
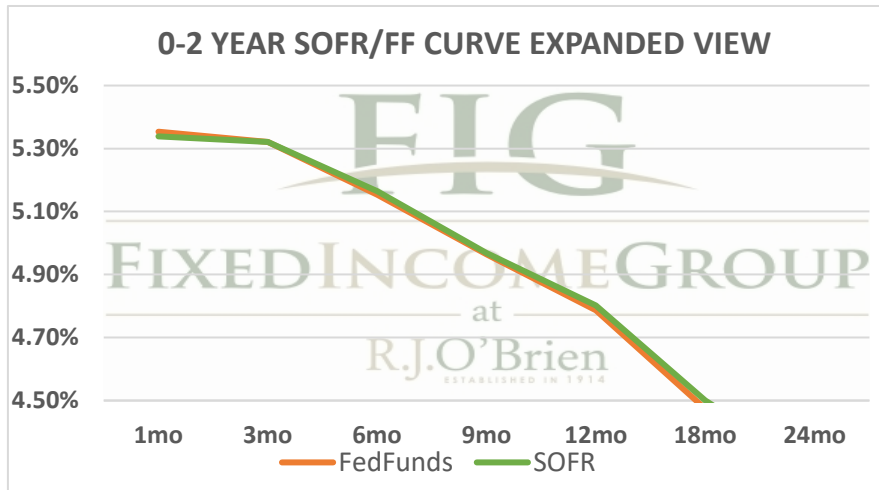


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33856%	5.32131%	5.16455%	4.96805%	4.80143%	4.50053%	4.27828%	4.08534%
1.004448798	1.013451082	1.02610968	1.037812365	1.048814519	1.068383086	1.086872831	1.124376021
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/30/2024	1/30/2024	1/30/2024	1/30/2024	1/30/2024	1/30/2024	1/30/2024	1/30/2024
2/28/2024	4/29/2024	7/29/2024	10/29/2024	1/29/2025	7/29/2025	1/29/2026	1/29/2027
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35343%	5.32134%	5.15320%	4.96476%	4.78641%	4.47396%	4.26083%	
100.44612%	101.34512%	102.60523%	103.77873%	104.86619%	106.79793%	108.65184%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/30/2024	1/30/2024	1/30/2024	1/30/2024	1/30/2024	1/30/2024	1/30/2024	
2/28/2024	4/29/2024	7/29/2024	10/29/2024	1/29/2025	7/29/2025	1/29/2026	
30	91	182	274	366	547	731	

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