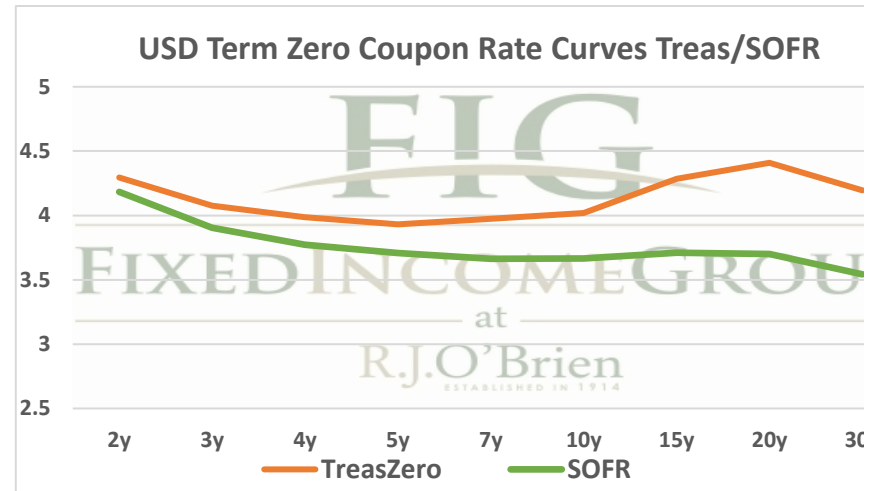
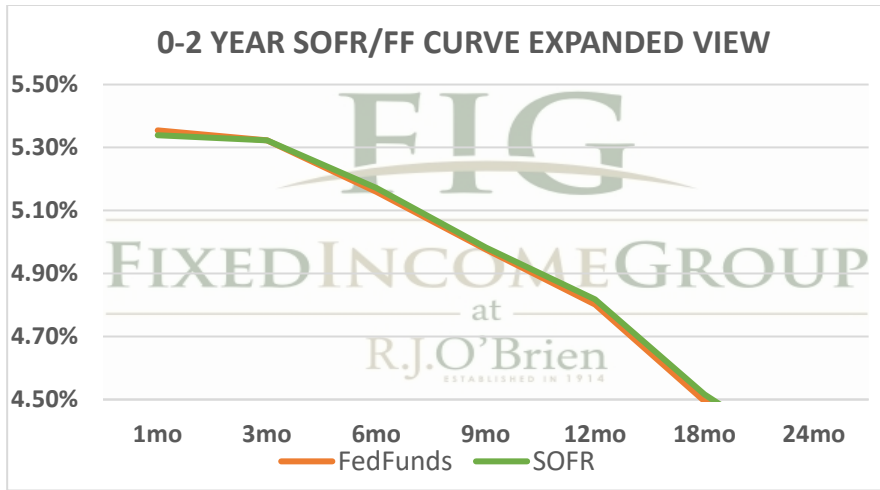


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33908%	5.32240%	5.17156%	4.98260%	4.81734%	4.51615%	4.29034%	4.08487%
1.004300925	1.013305996	1.026145097	1.037923143	1.048976249	1.068620436	1.087117756	1.124361455
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/31/2024	1/31/2024	1/31/2024	1/31/2024	1/31/2024	1/31/2024	1/31/2024	1/31/2024
2/28/2024	4/29/2024	7/30/2024	10/30/2024	1/30/2025	7/30/2025	1/30/2026	1/30/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35445%	5.32243%	5.15910%	4.97629%	4.80158%	4.49523%	4.29187%	
100.43133%	101.33061%	102.60821%	103.78751%	104.88161%	106.83025%	108.71488%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/31/2024	1/31/2024	1/31/2024	1/31/2024	1/31/2024	1/31/2024	1/31/2024	
2/28/2024	4/29/2024	7/30/2024	10/30/2024	1/30/2025	7/30/2025	1/30/2026	
29	90	182	274	366	547	731	

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