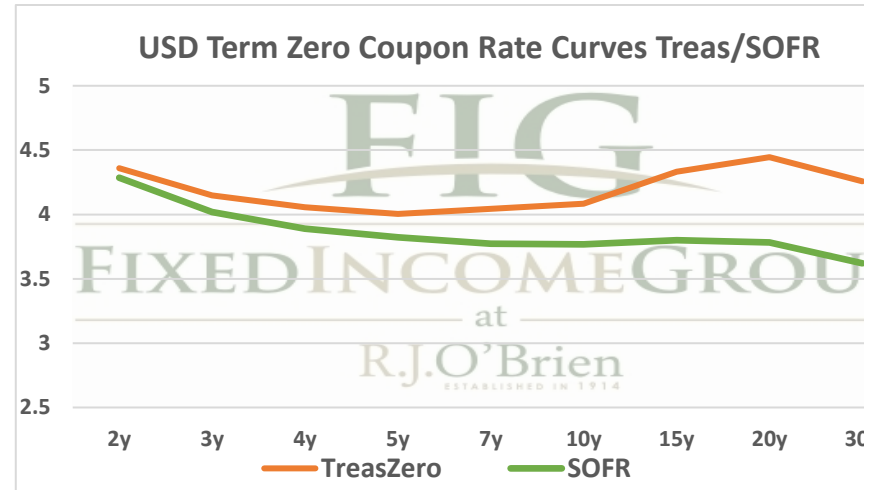
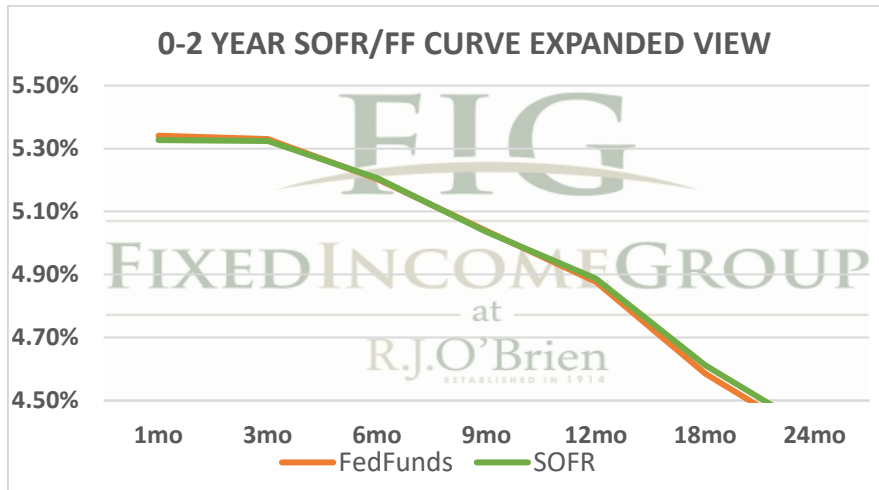


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32684%	5.32434%	5.20618%	5.03515%	4.88670%	4.61148%	4.40332%	4.21655%
1.004291064	1.013310839	1.026320128	1.038323121	1.049681499	1.07006889	1.089411952	1.128370386
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/8/2024	2/8/2024	2/8/2024	2/8/2024	2/8/2024	2/8/2024	2/8/2024	2/8/2024
3/7/2024	5/7/2024	8/7/2024	11/7/2024	2/7/2025	8/7/2025	2/7/2026	2/7/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34067%	5.33020%	5.20342%	5.03838%	4.87715%	4.58504%	4.37440%	
100.43022%	101.33255%	102.63062%	103.83477%	104.95844%	106.96672%	108.88245%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/8/2024	2/8/2024	2/8/2024	2/8/2024	2/8/2024	2/8/2024	2/8/2024	
3/7/2024	5/7/2024	8/7/2024	11/7/2024	2/7/2025	8/7/2025	2/7/2026	
29	90	182	274	366	547	731	

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