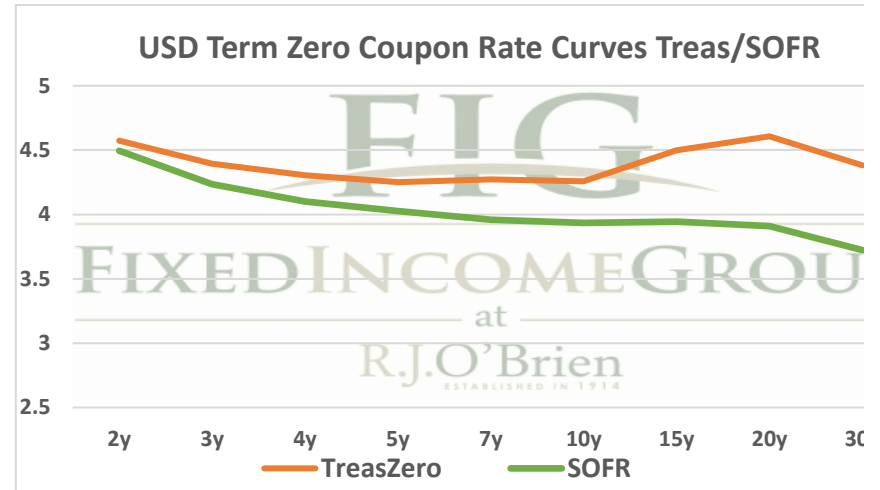
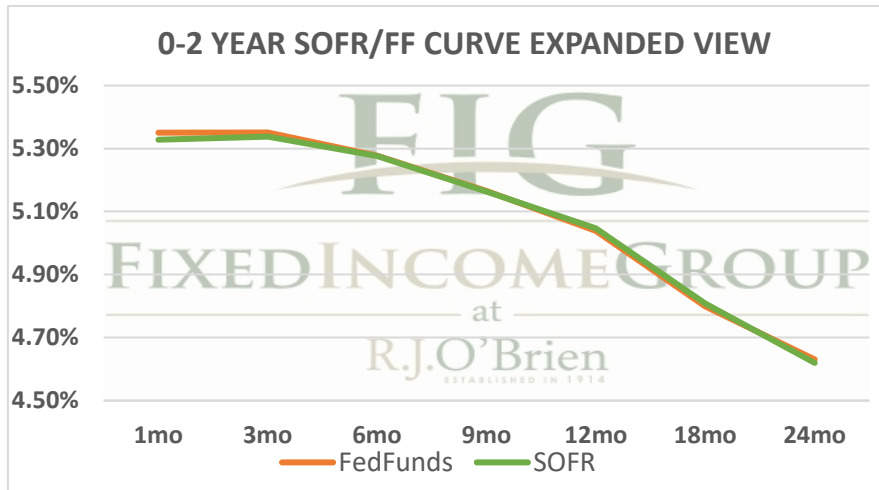


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32838%	5.33783%	5.27589%	5.16352%	5.04646%	4.80813%	4.61953%	4.44818%
1.004292309	1.013344568	1.026672547	1.039300086	1.051305657	1.073056914	1.093802172	1.135422374
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/14/2024	2/14/2024	2/14/2024	2/14/2024	2/14/2024	2/14/2024	2/14/2024	2/14/2024
3/13/2024	5/13/2024	8/13/2024	11/13/2024	2/13/2025	8/13/2025	2/13/2026	2/13/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35047%	5.35082%	5.27770%	5.16535%	5.03892%	4.79885%	4.63035%	
100.43101%	101.33771%	102.66817%	103.93140%	105.12290%	107.29158%	109.40219%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/14/2024	2/14/2024	2/14/2024	2/14/2024	2/14/2024	2/14/2024	2/14/2024	
3/13/2024	5/13/2024	8/13/2024	11/13/2024	2/13/2025	8/13/2025	2/13/2026	
29	90	182	274	366	547	731	

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