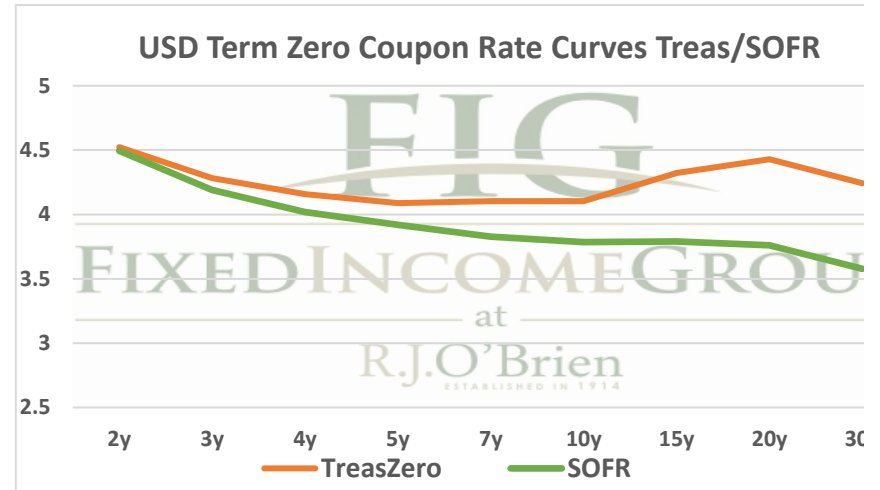
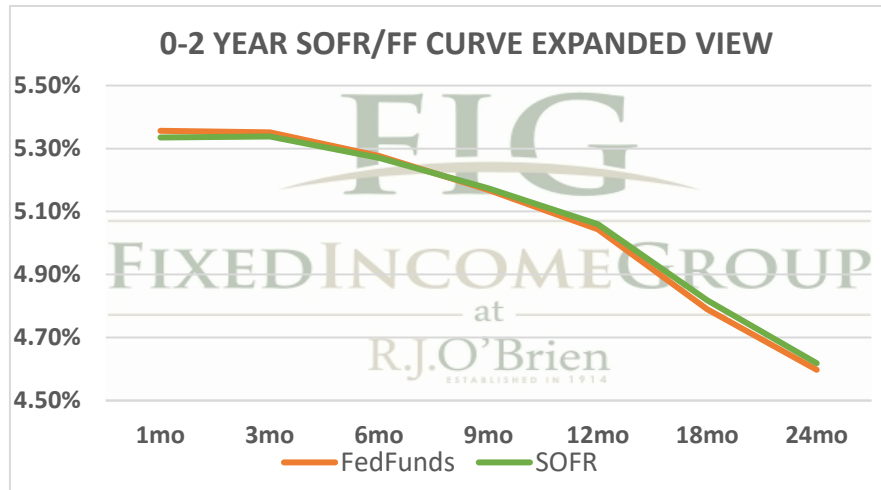


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33472%	5.33821%	5.27036%	5.17403%	5.05954%	4.81779%	4.61846%	4.39372%
1.00459379	1.013642088	1.026937394	1.03952381	1.051298092	1.073471322	1.093652186	1.133642191
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
3/13/2024	3/13/2024	3/13/2024	3/13/2024	3/13/2024	3/13/2024	3/13/2024	3/13/2024
4/12/2024	6/12/2024	9/12/2024	12/12/2024	3/12/2025	9/12/2025	3/12/2026	3/12/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35623%	5.35089%	5.27642%	5.16869%	5.04400%	4.78929%	4.59762%	
100.46123%	101.36745%	102.69684%	103.94830%	105.11406%	107.30367%	109.32296%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
3/13/2024	3/13/2024	3/13/2024	3/13/2024	3/13/2024	3/13/2024	3/13/2024	
4/12/2024	6/12/2024	9/12/2024	12/12/2024	3/12/2025	9/12/2025	3/12/2026	
31	92	184	275	365	549	730	

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