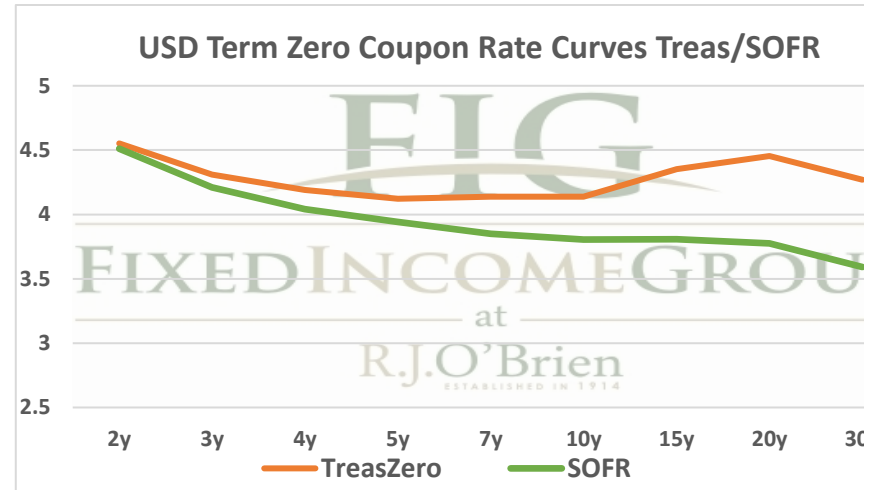
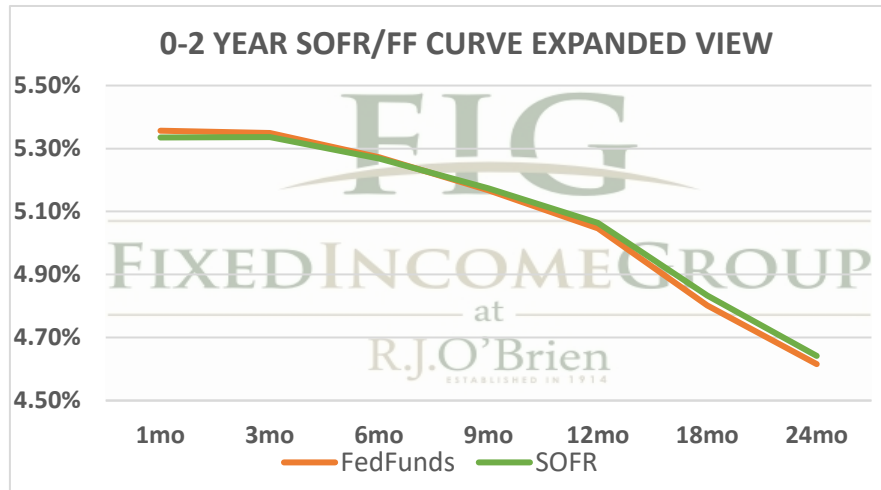


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33505%	5.33638%	5.26797%	5.17388%	5.06354%	4.83279%	4.64168%	4.42222%
1.004594072	1.013637415	1.026925155	1.039522688	1.051338678	1.073700077	1.094123042	1.134509158
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
3/14/2024	3/14/2024	3/14/2024	3/14/2024	3/14/2024	3/14/2024	3/14/2024	3/14/2024
4/13/2024	6/13/2024	9/13/2024	12/13/2024	3/13/2025	9/13/2025	3/13/2026	3/13/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35657%	5.34896%	5.27258%	5.16719%	5.04709%	4.80174%	4.61564%	
100.46126%	101.36696%	102.69487%	103.94716%	105.11719%	107.32266%	109.35949%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
3/14/2024	3/14/2024	3/14/2024	3/14/2024	3/14/2024	3/14/2024	3/14/2024	
4/13/2024	6/13/2024	9/13/2024	12/13/2024	3/13/2025	9/13/2025	3/13/2026	
31	92	184	275	365	549	730	

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