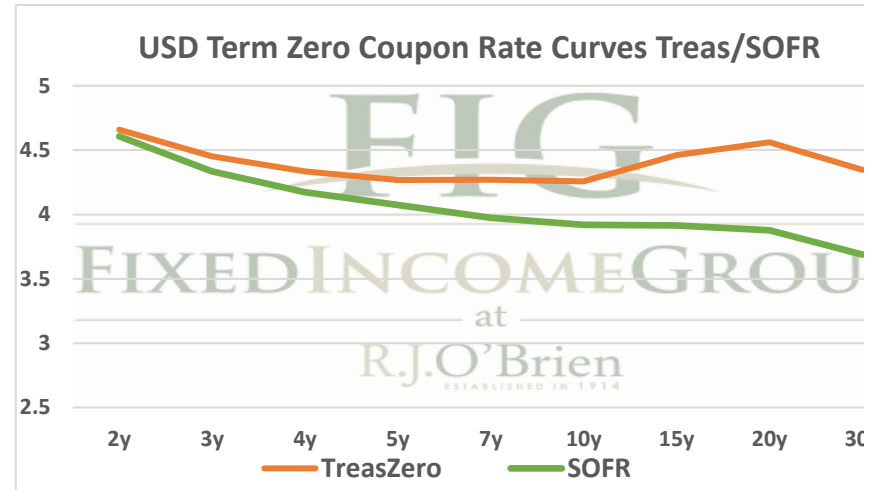
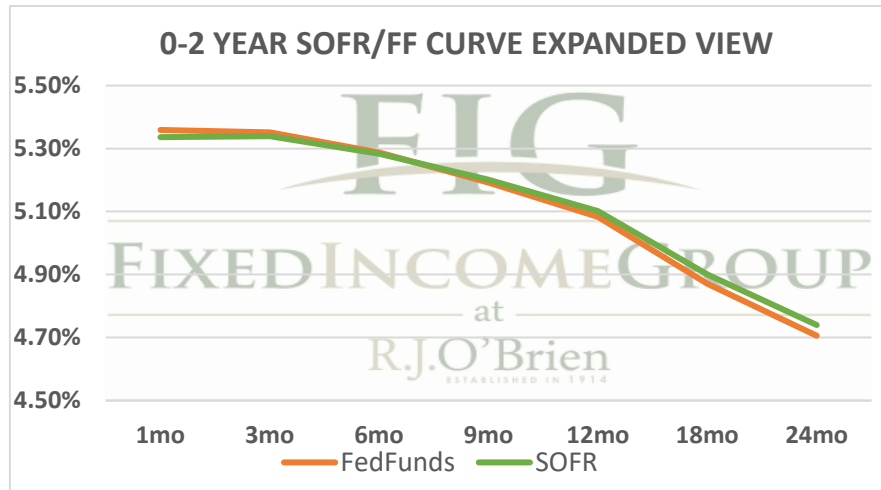


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33587%	5.33919%	5.28314%	5.20095%	5.10132%	4.90076%	4.73977%	4.55957%
1.004594775	1.013644591	1.02700271	1.039729503	1.051721721	1.074736528	1.096111986	1.138686802
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
3/18/2024	3/18/2024	3/18/2024	3/18/2024	3/18/2024	3/18/2024	3/18/2024	3/18/2024
4/17/2024	6/17/2024	9/17/2024	12/17/2024	3/17/2025	9/17/2025	3/17/2026	3/17/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35886%	5.35184%	5.28748%	5.19184%	5.08305%	4.87049%	4.70568%	
100.46146%	101.36769%	102.70249%	103.96599%	105.15365%	107.42750%	109.54208%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
3/18/2024	3/18/2024	3/18/2024	3/18/2024	3/18/2024	3/18/2024	3/18/2024	
4/17/2024	6/17/2024	9/17/2024	12/17/2024	3/17/2025	9/17/2025	3/17/2026	
31	92	184	275	365	549	730	

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