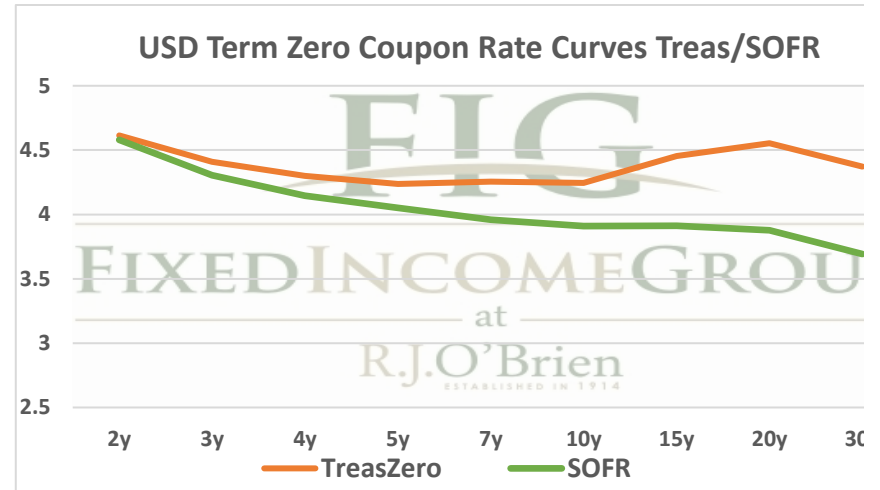
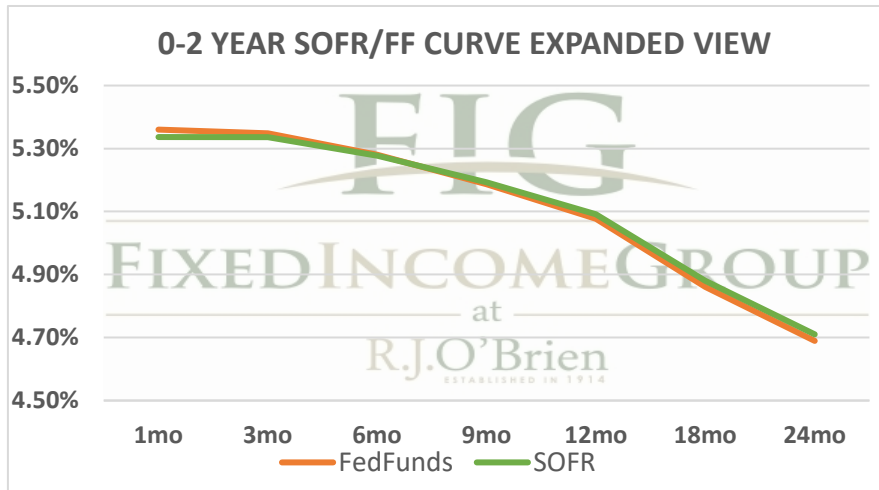


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33645%	5.33582%	5.27693%	5.19276%	5.09170%	4.88045%	4.71011%	4.52325%
1.004595277	1.013635997	1.02697096	1.039666922	1.051624181	1.074426914	1.095510553	1.137582205
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
3/20/2024	3/20/2024	3/20/2024	3/20/2024	3/20/2024	3/20/2024	3/20/2024	3/20/2024
4/19/2024	6/19/2024	9/19/2024	12/19/2024	3/19/2025	9/19/2025	3/19/2026	3/19/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.36007%	5.34848%	5.28006%	5.18636%	5.07673%	4.86101%	4.68937%	
100.46156%	101.36683%	102.69870%	103.96180%	105.14725%	107.41304%	109.50900%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
3/20/2024	3/20/2024	3/20/2024	3/20/2024	3/20/2024	3/20/2024	3/20/2024	
4/19/2024	6/19/2024	9/19/2024	12/19/2024	3/19/2025	9/19/2025	3/19/2026	
31	92	184	275	365	549	730	

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