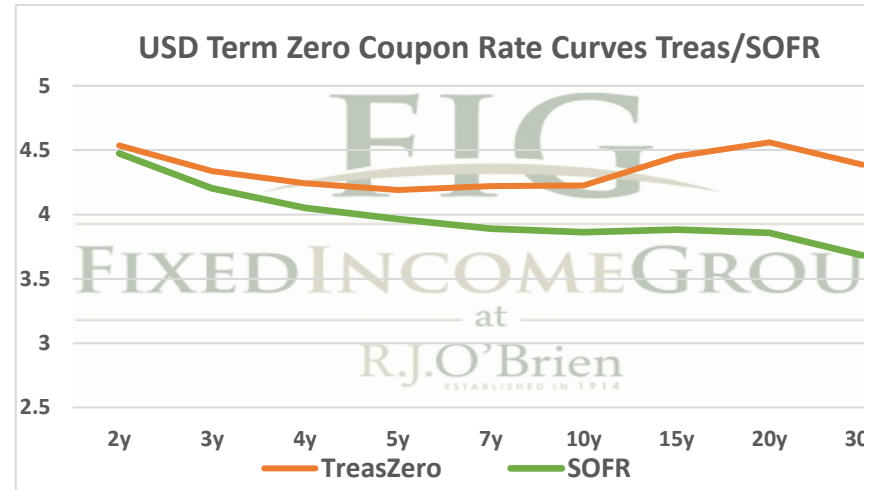
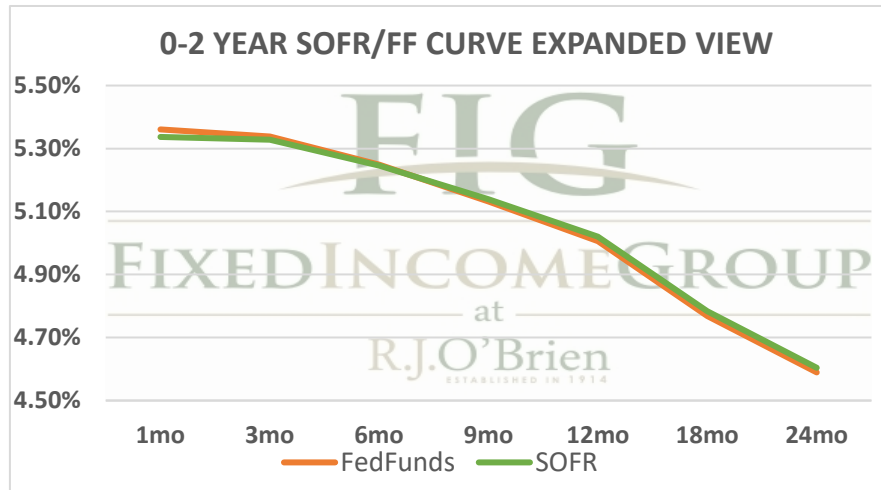


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33682%	5.32757%	5.24621%	5.13887%	5.02004%	4.78385%	4.60407%	4.41585%
1.004595598	1.013614906	1.026813971	1.039255279	1.050897614	1.072953725	1.093360209	1.134315451
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
3/21/2024	3/21/2024	3/21/2024	3/21/2024	3/21/2024	3/21/2024	3/21/2024	3/21/2024
4/20/2024	6/20/2024	9/20/2024	12/20/2024	3/20/2025	9/20/2025	3/20/2026	3/20/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.36070%	5.33848%	5.24859%	5.13238%	5.00565%	4.76844%	4.58928%	
100.46162%	101.36428%	102.68261%	103.92057%	105.07517%	107.27187%	109.30603%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
3/21/2024	3/21/2024	3/21/2024	3/21/2024	3/21/2024	3/21/2024	3/21/2024	
4/20/2024	6/20/2024	9/20/2024	12/20/2024	3/20/2025	9/20/2025	3/20/2026	
31	92	184	275	365	549	730	

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