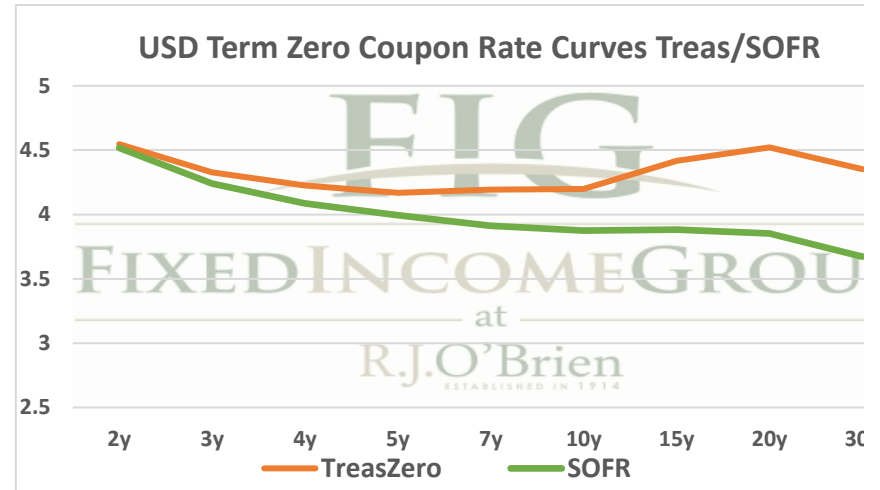
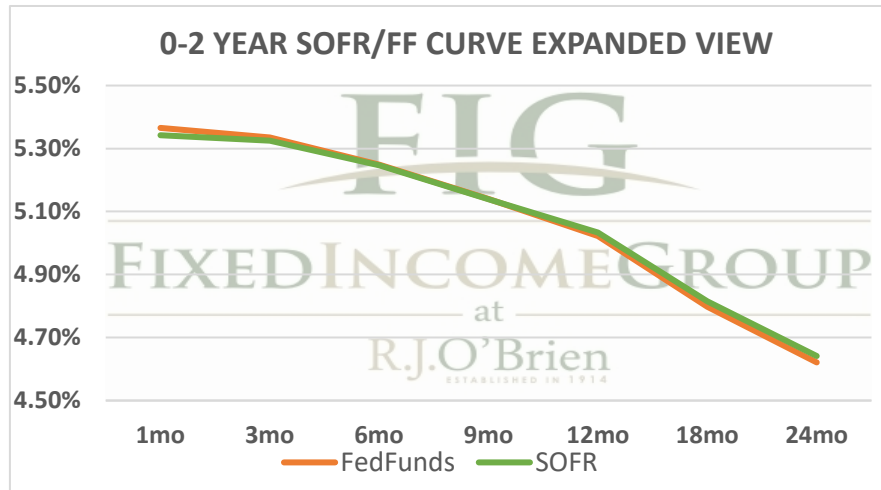


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34222%	5.32532%	5.24694%	5.13916%	5.03320%	4.81530%	4.64128%	4.45017%
1.004600249	1.01360916	1.026817718	1.039257461	1.05103109	1.073433289	1.094114945	1.135359205
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
3/26/2024	3/26/2024	3/26/2024	3/26/2024	3/26/2024	3/26/2024	3/26/2024	3/26/2024
4/25/2024	6/25/2024	9/25/2024	12/25/2024	3/25/2025	9/25/2025	3/25/2026	3/25/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.36551%	5.33552%	5.24844%	5.13986%	5.02208%	4.79768%	4.62104%	
100.46203%	101.36352%	102.68253%	103.92628%	105.09183%	107.31646%	109.37044%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
3/26/2024	3/26/2024	3/26/2024	3/26/2024	3/26/2024	3/26/2024	3/26/2024	
4/25/2024	6/25/2024	9/25/2024	12/25/2024	3/25/2025	9/25/2025	3/25/2026	
31	92	184	275	365	549	730	

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