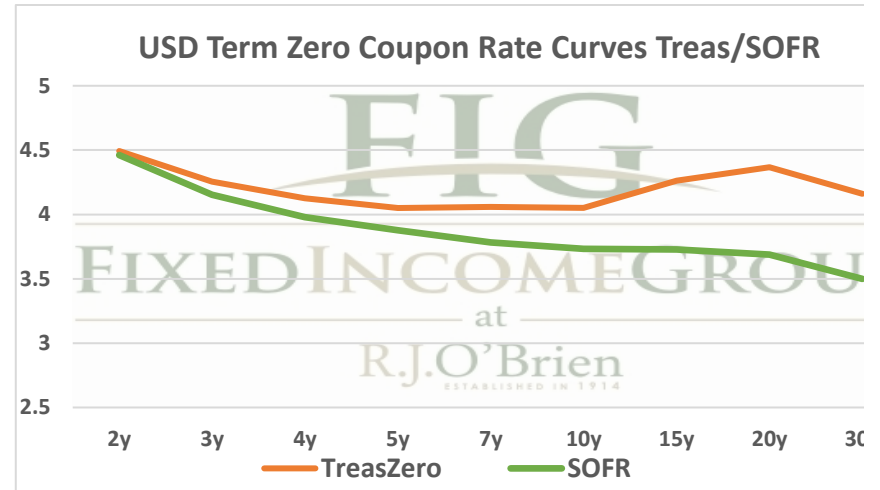
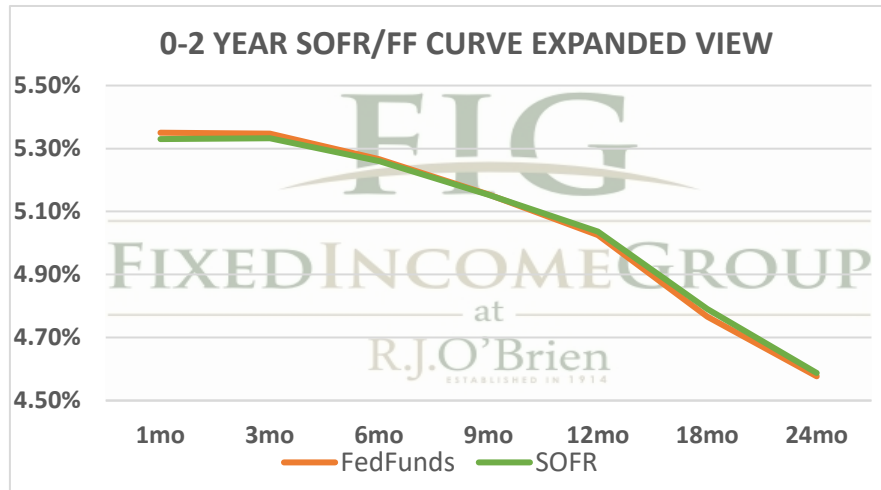


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32993%	5.33267%	5.25992%	5.15346%	5.03651%	4.79061%	4.58743%	4.35758%
1.004589662	1.013627929	1.026884012	1.039366678	1.051064645	1.073056857	1.093022835	1.132543018
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
3/7/2024	3/7/2024	3/7/2024	3/7/2024	3/7/2024	3/7/2024	3/7/2024	3/7/2024
4/6/2024	6/6/2024	9/6/2024	12/6/2024	3/6/2025	9/6/2025	3/6/2026	3/6/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35030%	5.34694%	5.26645%	5.15402%	5.02486%	4.76628%	4.57687%	
100.46072%	101.36644%	102.69174%	103.93710%	105.09465%	107.26858%	109.28087%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
3/7/2024	3/7/2024	3/7/2024	3/7/2024	3/7/2024	3/7/2024	3/7/2024	
4/6/2024	6/6/2024	9/6/2024	12/6/2024	3/6/2025	9/6/2025	3/6/2026	
31	92	184	275	365	549	730	

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