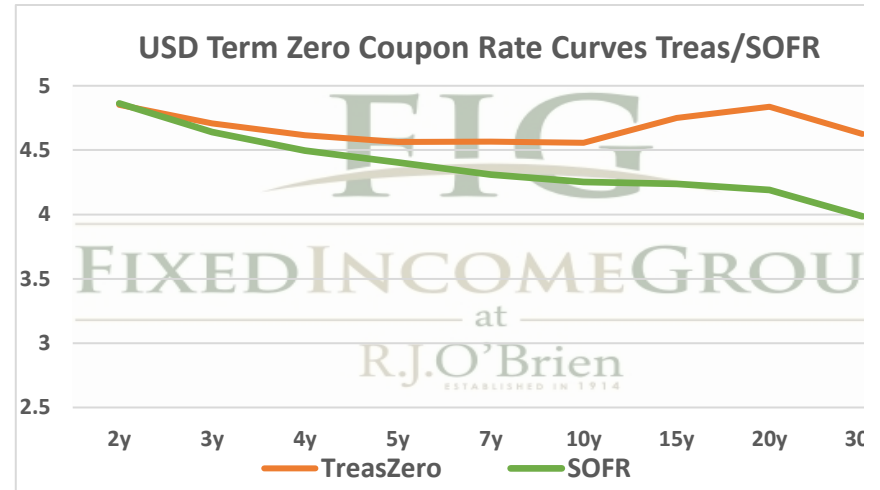
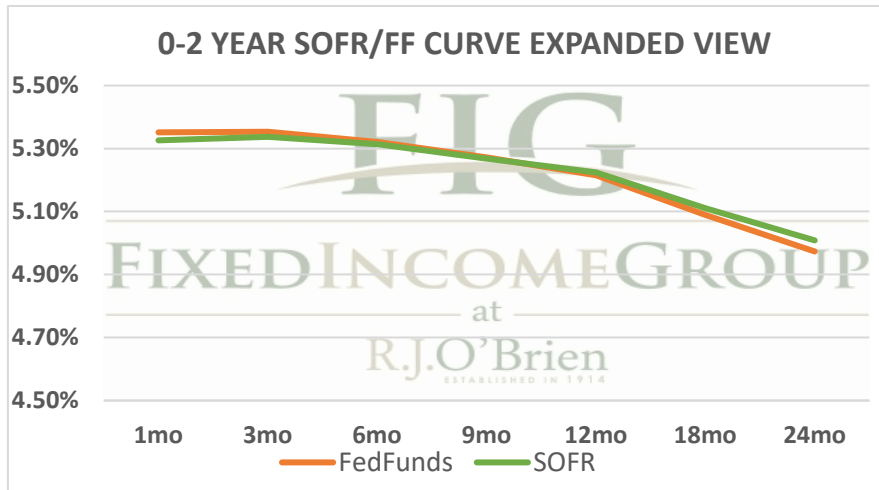


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32607%	5.33715%	5.31374%	5.26845%	5.22399%	5.11109%	5.00842%	4.89322%
1.004438394	1.013491128	1.02701149	1.04024513	1.052965434	1.077802117	1.1015596	1.148835505
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
4/16/2024	4/16/2024	4/16/2024	4/16/2024	4/16/2024	4/16/2024	4/16/2024	4/16/2024
5/15/2024	7/15/2024	10/15/2024	1/15/2025	4/15/2025	10/15/2025	4/15/2026	4/15/2027
30	91	183	275	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35120%	5.35331%	5.32085%	5.27214%	5.21537%	5.08936%	4.97321%	
100.44593%	101.35320%	102.70476%	104.02733%	105.28780%	107.74713%	110.08457%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
4/16/2024	4/16/2024	4/16/2024	4/16/2024	4/16/2024	4/16/2024	4/16/2024	
5/15/2024	7/15/2024	10/15/2024	1/15/2025	4/15/2025	10/15/2025	4/15/2026	
30	91	183	275	365	548	730	

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