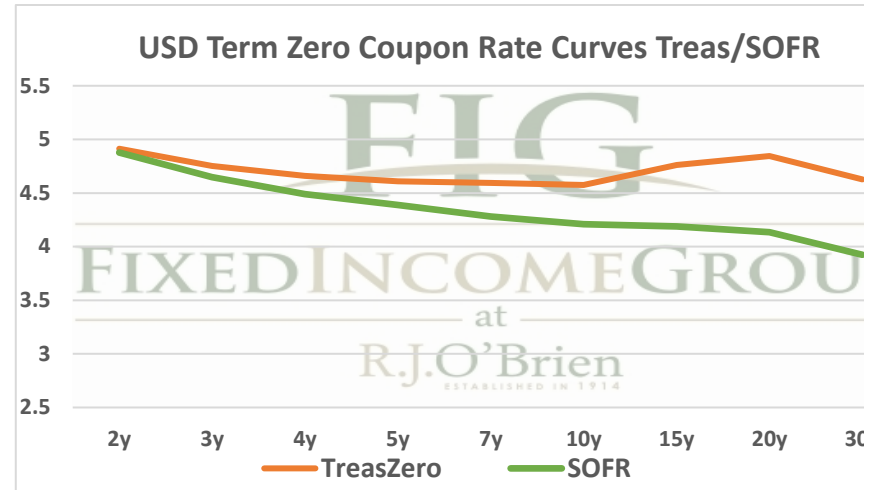
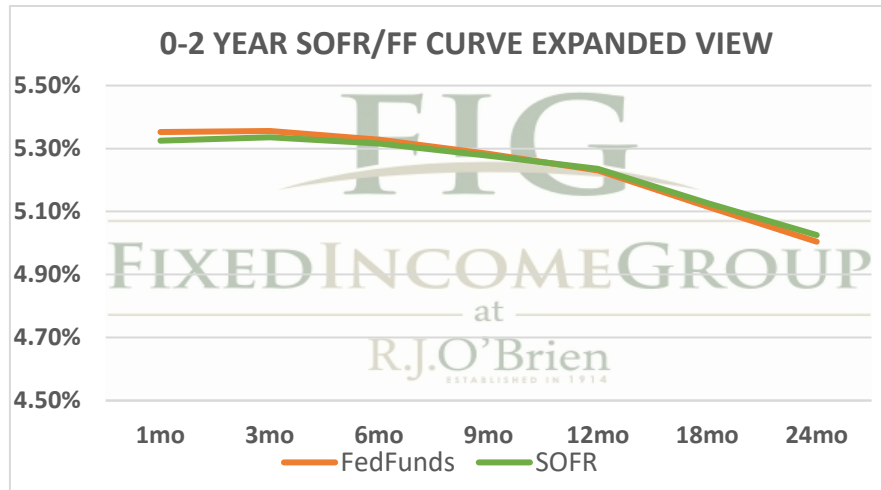


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32513%	5.33566%	5.31553%	5.27728%	5.23507%	5.12685%	5.02538%	4.90145%
1.00443761	1.013487359	1.027020598	1.040312552	1.053077818	1.078042052	1.101903594	1.149085841
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
4/19/2024	4/19/2024	4/19/2024	4/19/2024	4/19/2024	4/19/2024	4/19/2024	4/19/2024
5/18/2024	7/18/2024	10/18/2024	1/18/2025	4/18/2025	10/18/2025	4/18/2026	4/18/2027
30	91	183	275	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35232%	5.35570%	5.32764%	5.28361%	5.23056%	5.11558%	5.00417%	
100.44603%	101.35380%	102.70822%	104.03609%	105.30320%	107.78705%	110.14734%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
4/19/2024	4/19/2024	4/19/2024	4/19/2024	4/19/2024	4/19/2024	4/19/2024	
5/18/2024	7/18/2024	10/18/2024	1/18/2025	4/18/2025	10/18/2025	4/18/2026	
30	91	183	275	365	548	730	

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