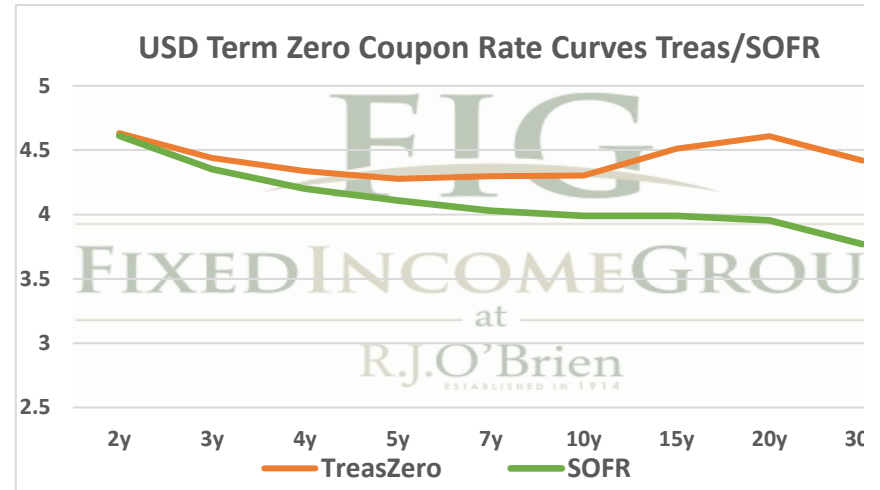
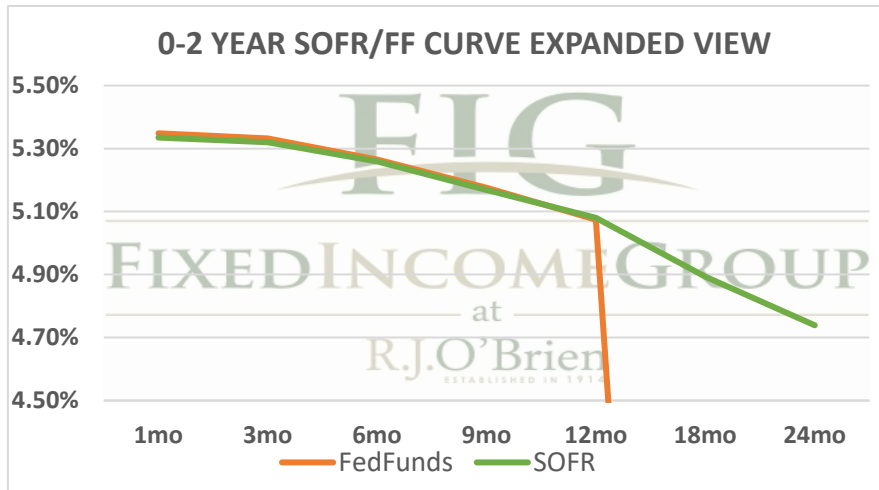


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33482%	5.31942%	5.25892%	5.16878%	5.08027%	4.89308%	4.73891%	4.56874%
1.004445685	1.013446319	1.026732867	1.039483722	1.051508273	1.074483484	1.096094598	1.138965768
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
4/3/2024	4/3/2024	4/3/2024	4/3/2024	4/3/2024	4/3/2024	4/3/2024	4/3/2024
5/2/2024	7/2/2024	10/2/2024	1/2/2025	4/2/2025	10/2/2025	4/2/2026	4/2/2027
30	91	183	275	365	548	730	1095

Term FedFunds from 1-day Returns							
5.34832%	5.33215%	5.26523%	5.17576%	5.07419%	#VALUE!	#VALUE!	
100.44569%	101.34785%	102.67649%	103.95371%	105.14466%	#VALUE!	#VALUE!	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
4/3/2024	4/3/2024	4/3/2024	4/3/2024	4/3/2024	4/3/2024	4/3/2024	
5/2/2024	7/2/2024	10/2/2024	1/2/2025	4/2/2025	10/2/2025	4/2/2026	
30	91	183	275	365	548	730	

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