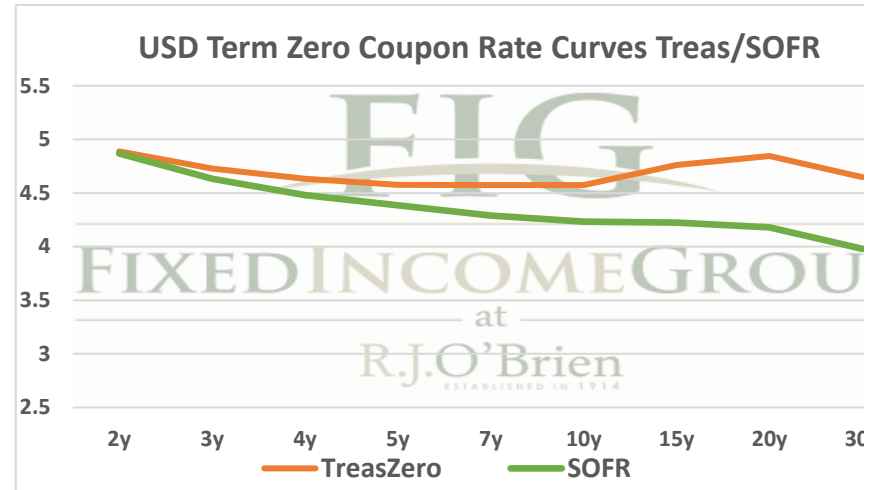
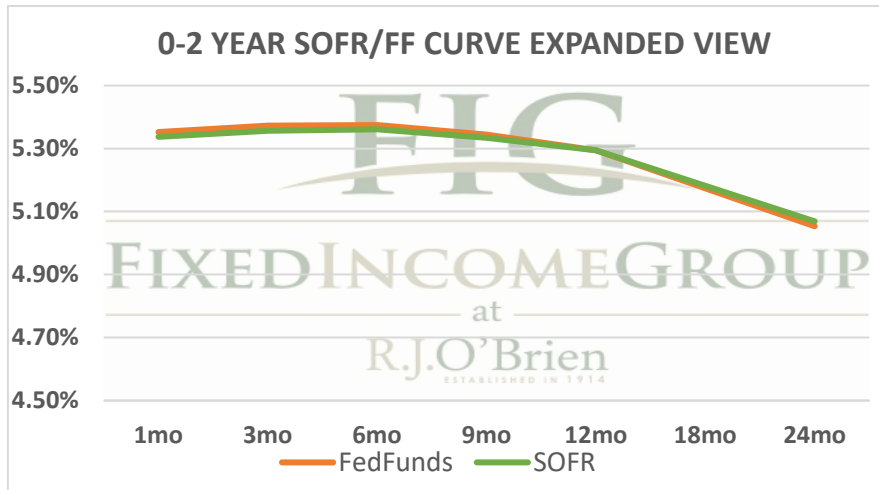


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33753%	5.35636%	5.36097%	5.33426%	5.29486%	5.18171%	5.06874%	4.92689%
1.004447945	1.013539699	1.027251609	1.040747858	1.053683964	1.078877193	1.102782801	1.149859602
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
4/2/2024	4/2/2024	4/2/2024	4/2/2024	4/2/2024	4/2/2024	4/2/2024	4/2/2024
5/1/2024	7/1/2024	10/1/2024	1/1/2025	4/1/2025	10/1/2025	4/1/2026	4/1/2027
30	91	183	275	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35210%	5.37232%	5.37456%	5.34451%	5.29461%	5.17392%	5.05323%	
100.44601%	101.35800%	102.73207%	104.08261%	105.36814%	107.87585%	110.24682%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
4/2/2024	4/2/2024	4/2/2024	4/2/2024	4/2/2024	4/2/2024	4/2/2024	
5/1/2024	7/1/2024	10/1/2024	1/1/2025	4/1/2025	10/1/2025	4/1/2026	
30	91	183	275	365	548	730	

5/2/2024 6:15 ct

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