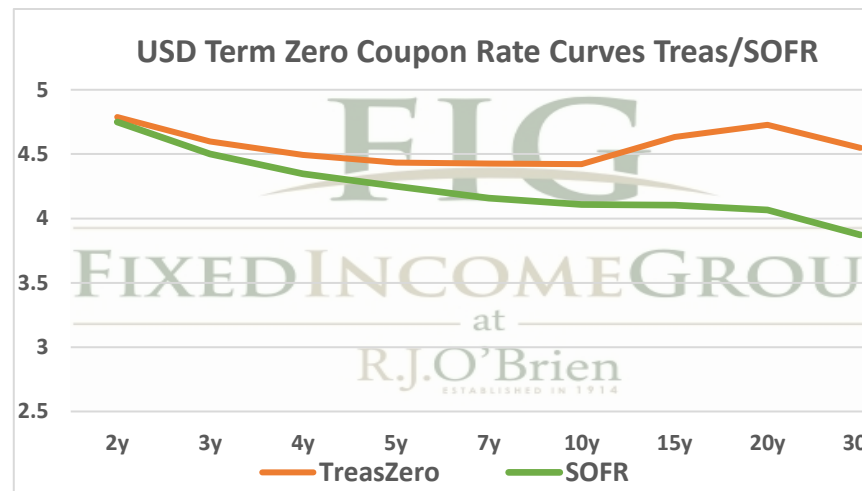
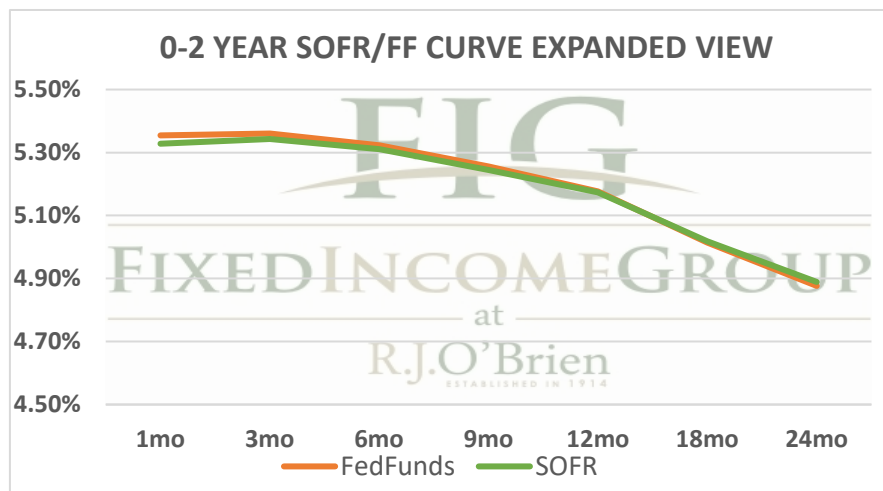


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32787%	5.34299%	5.31068%	5.24442%	5.17399%	5.01801%	4.88912%	4.73783%
1.004587884	1.0136543	1.027143481	1.040207219	1.052458495	1.076524656	1.099140429	1.144108915
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/14/2024	5/14/2024	5/14/2024	5/14/2024	5/14/2024	5/14/2024	5/14/2024	5/14/2024
6/13/2024	8/13/2024	11/13/2024	2/13/2025	5/13/2025	11/13/2025	5/13/2026	5/13/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35424%	5.36033%	5.32333%	5.25553%	5.17672%	5.01404%	4.87665%	
100.46106%	101.36986%	102.72081%	104.02924%	105.24862%	107.64641%	109.88876%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
5/14/2024	5/14/2024	5/14/2024	5/14/2024	5/14/2024	5/14/2024	5/14/2024	
6/13/2024	8/13/2024	11/13/2024	2/13/2025	5/13/2025	11/13/2025	5/13/2026	
31	92	184	276	365	549	730	

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