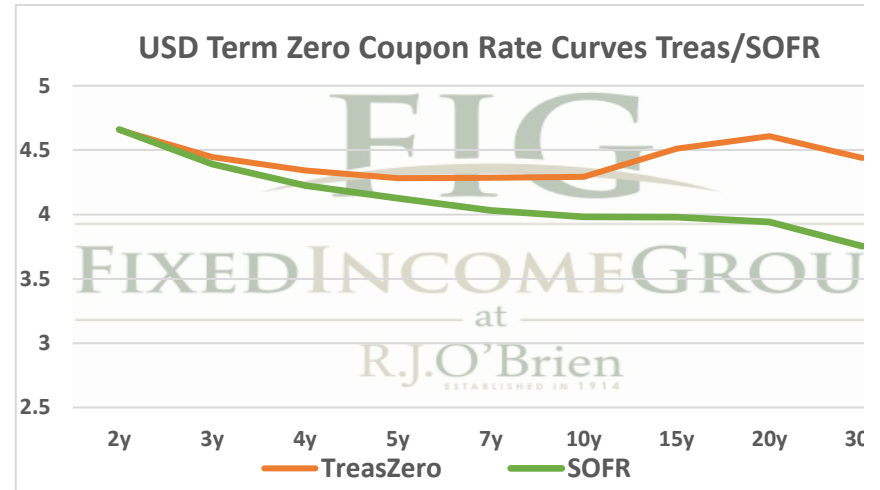
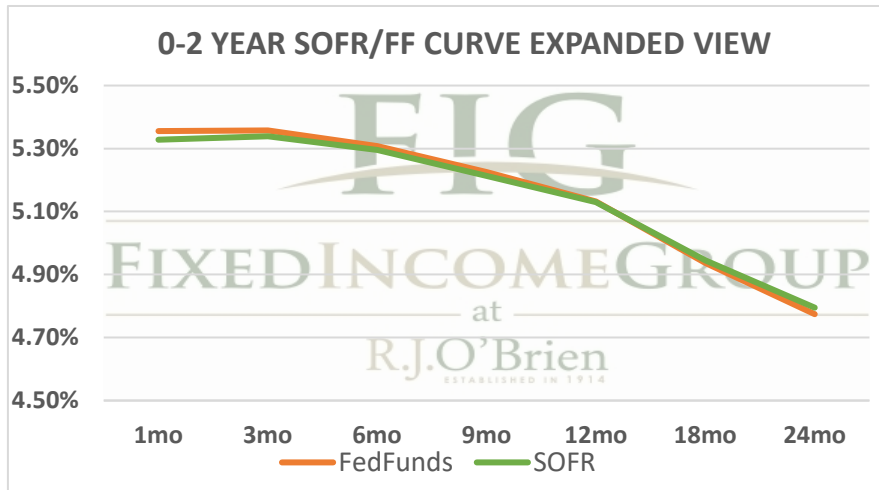


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32763%	5.33892%	5.29510%	5.21311%	5.12956%	4.94506%	4.79480%	4.61711%
1.004587683	1.013643902	1.02706382	1.039967169	1.052008042	1.075412202	1.097227987	1.140436967
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/16/2024	5/16/2024	5/16/2024	5/16/2024	5/16/2024	5/16/2024	5/16/2024	5/16/2024
6/15/2024	8/15/2024	11/15/2024	2/15/2025	5/15/2025	11/15/2025	5/15/2026	5/15/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35496%	5.35748%	5.30817%	5.22538%	5.13244%	4.93668%	4.77417%	
100.46112%	101.36913%	102.71306%	104.00613%	105.20372%	107.52843%	109.68095%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
5/16/2024	5/16/2024	5/16/2024	5/16/2024	5/16/2024	5/16/2024	5/16/2024	
6/15/2024	8/15/2024	11/15/2024	2/15/2025	5/15/2025	11/15/2025	5/15/2026	
31	92	184	276	365	549	730	

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