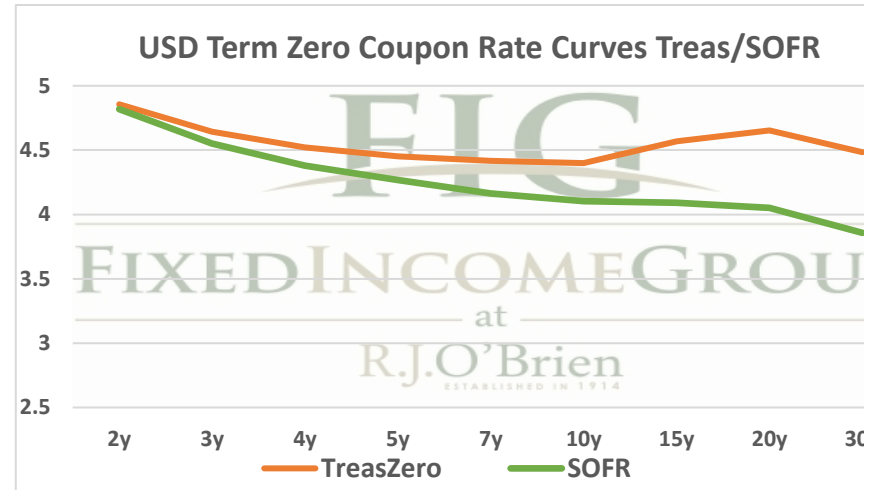
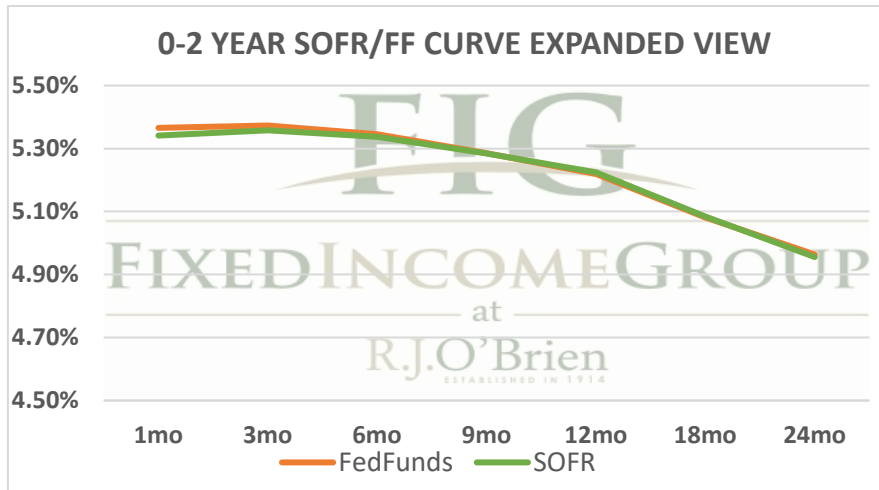


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34074%	5.35780%	5.33709%	5.28450%	5.22438%	5.08399%	4.95555%	4.78681%
1.004598973	1.013692166	1.027278437	1.040514477	1.052969412	1.077530909	1.100487464	1.145598811
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/28/2024	5/28/2024	5/28/2024	5/28/2024	5/28/2024	5/28/2024	5/28/2024	5/28/2024
6/27/2024	8/27/2024	11/27/2024	2/27/2025	5/27/2025	11/27/2025	5/27/2026	5/27/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns							
5.36562%	5.37303%	5.34560%	5.28548%	5.21933%	5.08150%	4.96373%	
100.46204%	101.37311%	102.73220%	104.05220%	105.29182%	107.74929%	110.06535%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
5/28/2024	5/28/2024	5/28/2024	5/28/2024	5/28/2024	5/28/2024	5/28/2024	
6/27/2024	8/27/2024	11/27/2024	2/27/2025	5/27/2025	11/27/2025	5/27/2026	
31	92	184	276	365	549	730	

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