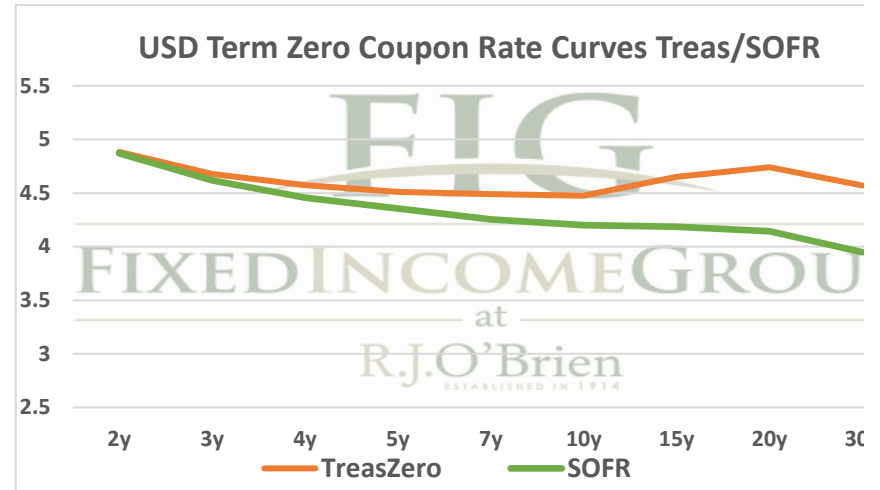
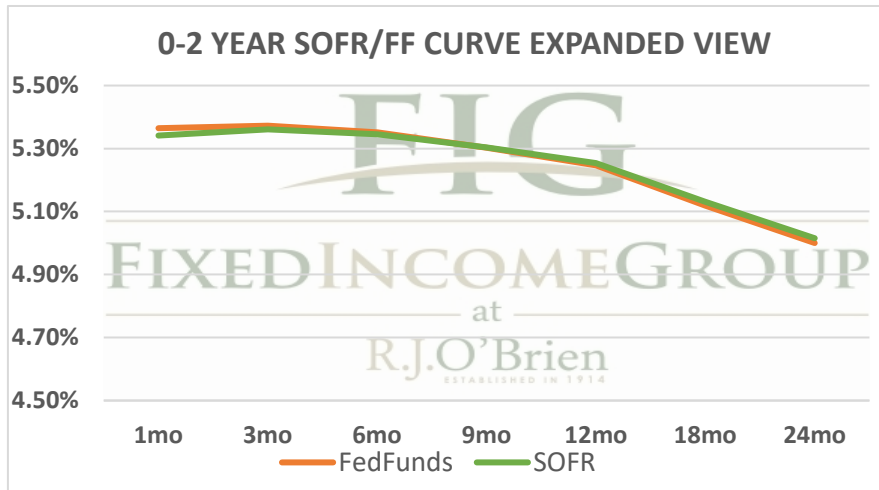


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34096%	5.36088%	5.34502%	5.30325%	5.25360%	5.13121%	5.01516%	4.86629%
1.004599164	1.013700031	1.027318979	1.04051095	1.053265624	1.078250954	1.101696289	1.148016245
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/29/2024	5/29/2024	5/29/2024	5/29/2024	5/29/2024	5/29/2024	5/29/2024	5/29/2024
6/28/2024	8/28/2024	11/28/2024	2/27/2025	5/28/2025	11/28/2025	5/28/2026	5/28/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.36487%	5.37250%	5.35180%	5.30279%	5.24658%	5.11856%	5.00002%	
100.46197%	101.37297%	102.73537%	104.05074%	105.31945%	107.80580%	110.13894%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
5/29/2024	5/29/2024	5/29/2024	5/29/2024	5/29/2024	5/29/2024	5/29/2024	
6/28/2024	8/28/2024	11/28/2024	2/27/2025	5/28/2025	11/28/2025	5/28/2026	
31	92	184	275	365	549	730	

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