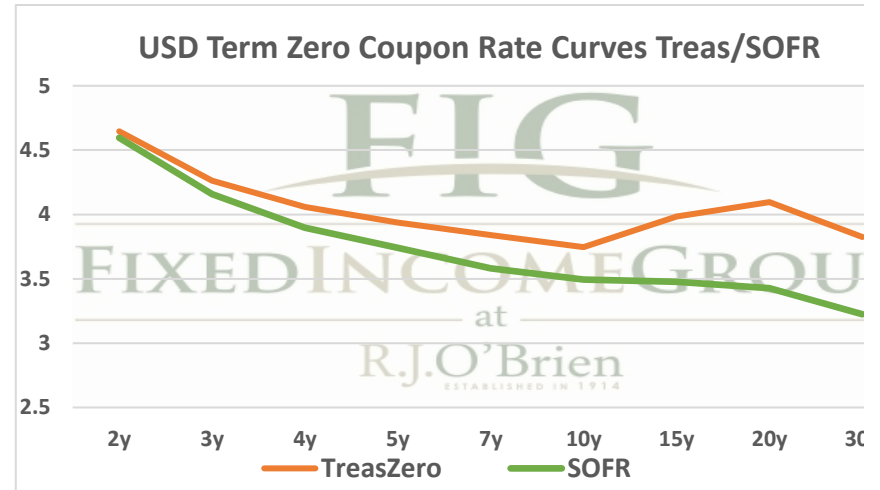
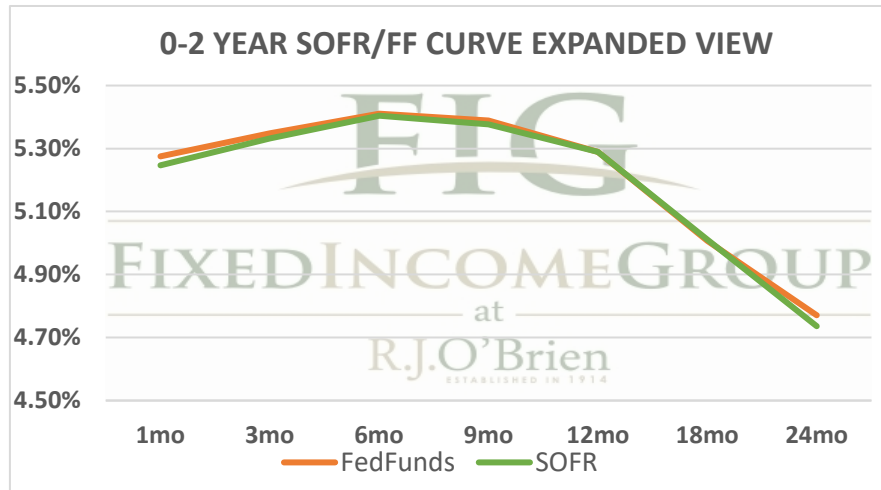


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.24625%	5.33200%	5.40415%	5.37659%	5.28891%	5.01073%	4.73599%	4.37560%
1.004517606	1.013626216	1.027621226	1.041071178	1.053770604	1.076552801	1.096166884	1.133212738
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/18/2023	7/18/2023	7/18/2023	7/18/2023	7/18/2023	7/18/2023	7/18/2023	7/18/2023
8/17/2023	10/17/2023	1/17/2024	4/17/2024	7/17/2024	1/17/2025	7/17/2025	7/17/2026
31	92	184	275	366	550	731	1096

Term FedFunds from 1-day Returns							
5.27467%	5.34815%	5.41059%	5.38862%	5.28941%	5.00745%	4.77071%	
100.45421%	101.36675%	102.76541%	104.11631%	105.37757%	107.65028%	109.68719%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/18/2023	7/18/2023	7/18/2023	7/18/2023	7/18/2023	7/18/2023	7/18/2023	
8/17/2023	10/17/2023	1/17/2024	4/17/2024	7/17/2024	1/17/2025	7/17/2025	
31	92	184	275	366	550	731	

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