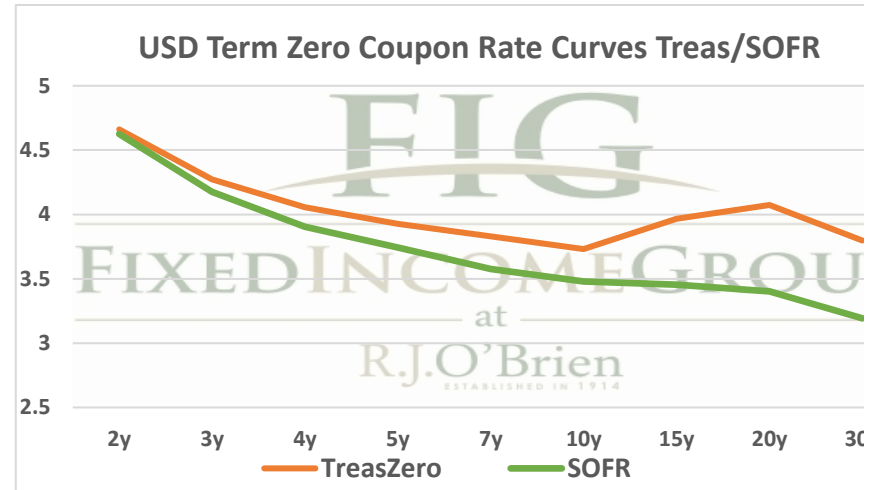
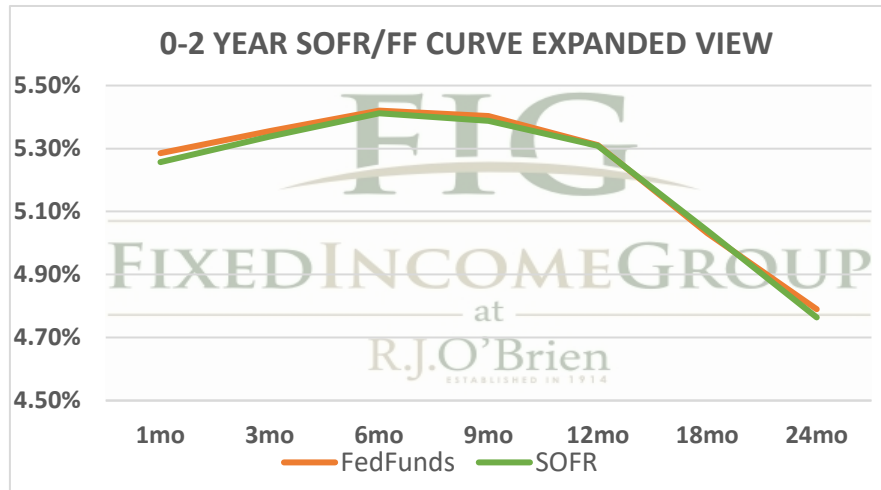


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.25666%	5.33836%	5.41187%	5.38778%	5.30850%	5.03938%	4.76390%	4.39253%
1.004526565	1.013642483	1.027660661	1.041156642	1.053969758	1.076990517	1.096733581	1.133728005
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/19/2023	7/19/2023	7/19/2023	7/19/2023	7/19/2023	7/19/2023	7/19/2023	7/19/2023
8/18/2023	10/18/2023	1/18/2024	4/18/2024	7/18/2024	1/18/2025	7/18/2025	7/18/2026
31	92	184	275	366	550	731	1096

Term FedFunds from 1-day Returns							
5.28549%	5.35554%	5.42035%	5.40316%	5.31118%	5.03110%	4.78996%	
100.45514%	101.36864%	102.77040%	104.12741%	105.39970%	107.68641%	109.72629%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/19/2023	7/19/2023	7/19/2023	7/19/2023	7/19/2023	7/19/2023	7/19/2023	
8/18/2023	10/18/2023	1/18/2024	4/18/2024	7/18/2024	1/18/2025	7/18/2025	
31	92	184	275	366	550	731	

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