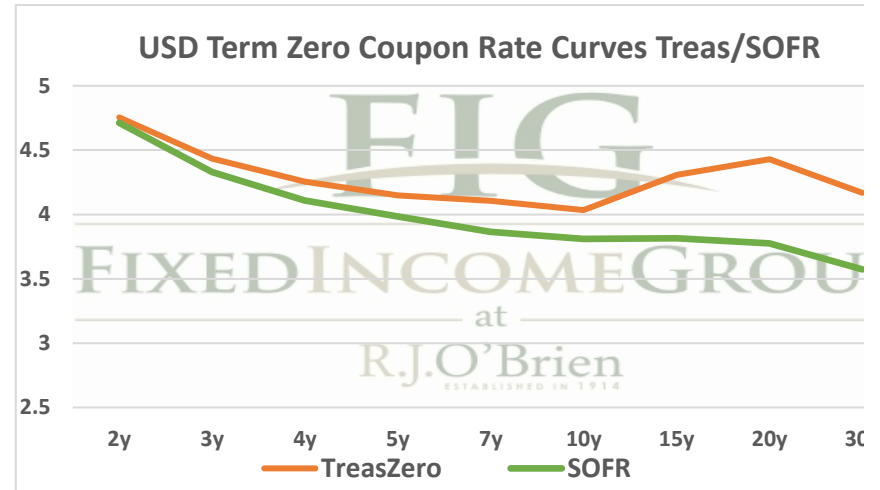
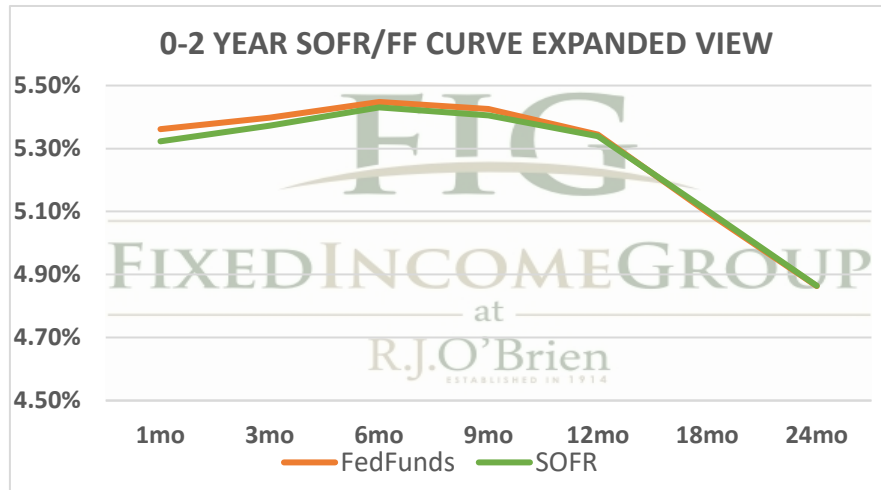


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32313%	5.37259%	5.43060%	5.40562%	5.33874%	5.10326%	4.86431%	4.57206%
1.004583806	1.013729951	1.027756389	1.041142796	1.054277151	1.077966494	1.09877259	1.139193814
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/11/2023	8/11/2023	8/11/2023	8/11/2023	8/11/2023	8/11/2023	8/11/2023	8/11/2023
9/10/2023	11/10/2023	2/10/2024	5/10/2024	8/10/2024	2/10/2025	8/10/2025	8/10/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.36155%	5.39851%	5.44788%	5.42594%	5.34455%	5.09700%	4.86339%	
100.46169%	101.37962%	102.78447%	104.12974%	105.43363%	107.78709%	109.87538%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/11/2023	8/11/2023	8/11/2023	8/11/2023	8/11/2023	8/11/2023	8/11/2023	
9/10/2023	11/10/2023	2/10/2024	5/10/2024	8/10/2024	2/10/2025	8/10/2025	
31	92	184	274	366	550	731	

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