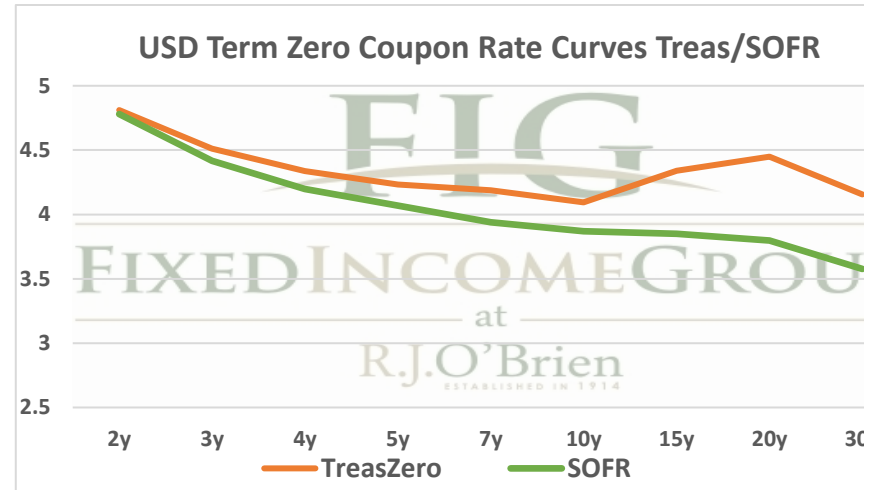
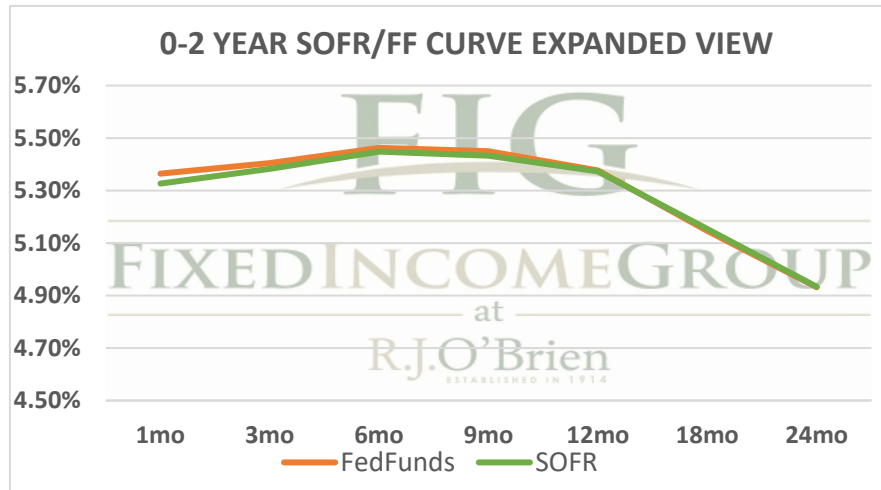


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32623%	5.38241%	5.44829%	5.43204%	5.37273%	5.15406%	4.93349%	4.66397%
1.004586478	1.013755037	1.027846791	1.041343831	1.054622782	1.078742571	1.100177275	1.141992084
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/14/2023	8/14/2023	8/14/2023	8/14/2023	8/14/2023	8/14/2023	8/14/2023	8/14/2023
9/13/2023	11/13/2023	2/13/2024	5/13/2024	8/13/2024	2/13/2025	8/13/2025	8/13/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.36481%	5.40407%	5.46248%	5.44917%	5.37672%	5.14676%	4.93164%	
100.46197%	101.38104%	102.79194%	104.14742%	105.46633%	107.86311%	110.01396%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/14/2023	8/14/2023	8/14/2023	8/14/2023	8/14/2023	8/14/2023	8/14/2023	
9/13/2023	11/13/2023	2/13/2024	5/13/2024	8/13/2024	2/13/2025	8/13/2025	
31	92	184	274	366	550	731	

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