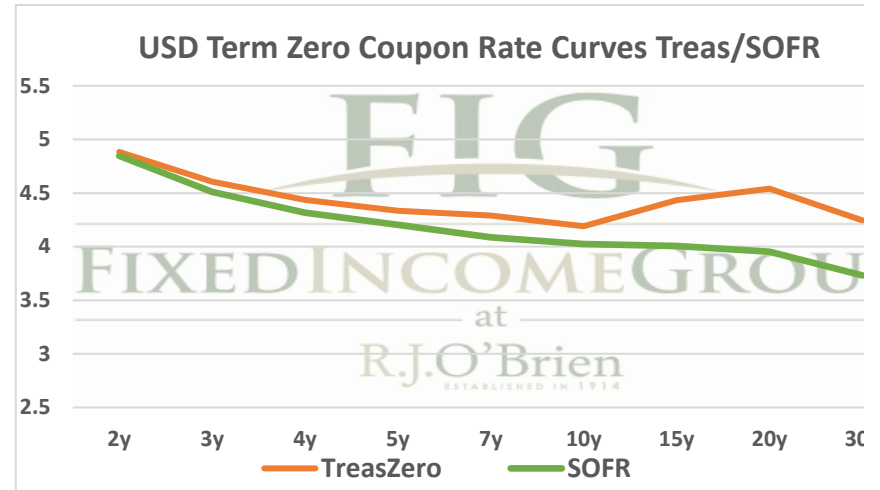
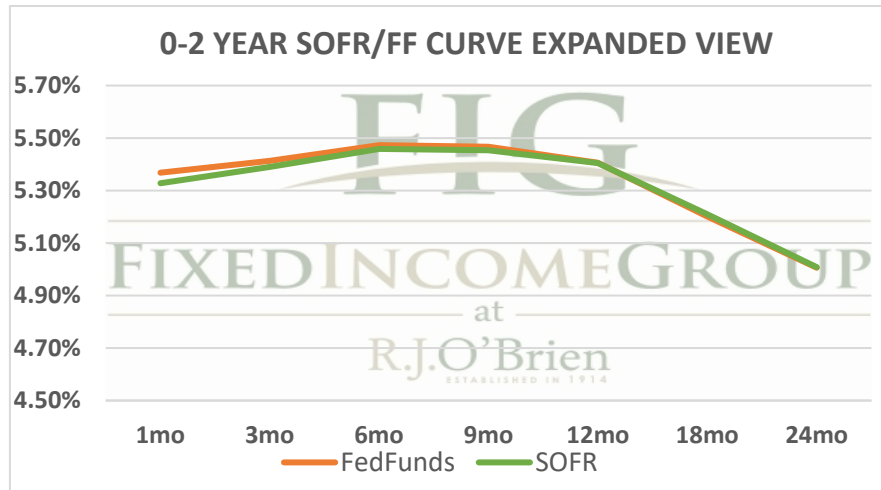


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32781%	5.38953%	5.45852%	5.45318%	5.40508%	5.20991%	5.00811%	4.77322%
1.004587834	1.013773242	1.027899102	1.041504791	1.054951607	1.07959578	1.101692362	1.145317925
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/17/2023	8/17/2023	8/17/2023	8/17/2023	8/17/2023	8/17/2023	8/17/2023	8/17/2023
9/16/2023	11/16/2023	2/16/2024	5/16/2024	8/16/2024	2/16/2025	8/16/2025	8/16/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.36834%	5.41331%	5.47288%	5.46719%	5.40616%	5.20066%	5.00602%	
100.46227%	101.38340%	102.79725%	104.16114%	105.49627%	107.94546%	110.16499%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/17/2023	8/17/2023	8/17/2023	8/17/2023	8/17/2023	8/17/2023	8/17/2023	
9/16/2023	11/16/2023	2/16/2024	5/16/2024	8/16/2024	2/16/2025	8/16/2025	
31	92	184	274	366	550	731	

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