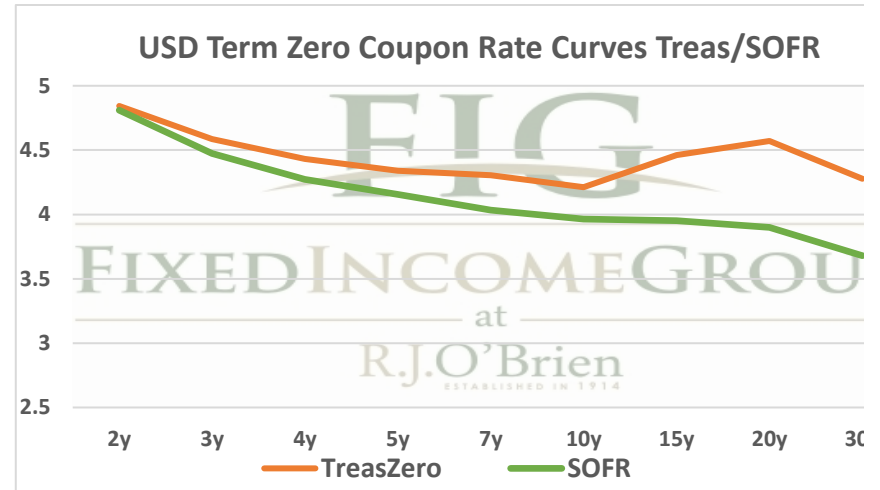
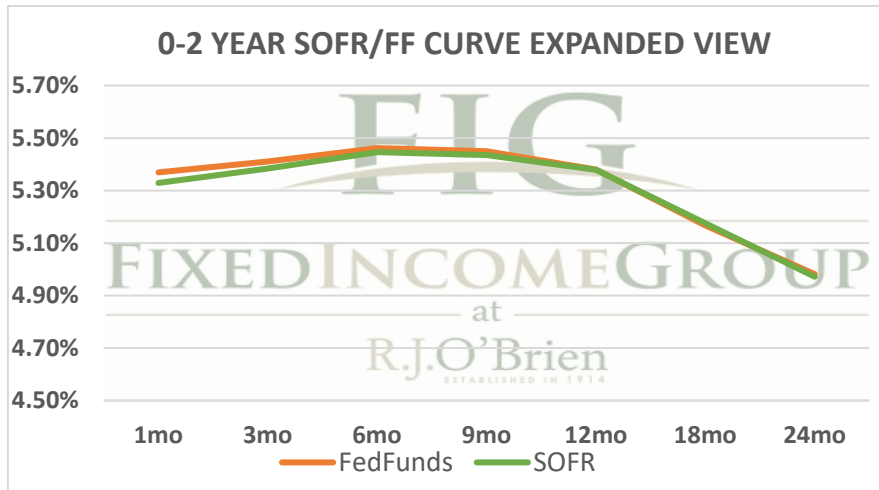


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32852%	5.38378%	5.44630%	5.43475%	5.37877%	5.17502%	4.97151%	4.73425%
1.004588447	1.013758545	1.027836637	1.041364488	1.054684155	1.079062814	1.100949253	1.144131664
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/18/2023	8/18/2023	8/18/2023	8/18/2023	8/18/2023	8/18/2023	8/18/2023	8/18/2023
9/17/2023	11/17/2023	2/17/2024	5/17/2024	8/17/2024	2/17/2025	8/17/2025	8/17/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.36964%	5.41025%	5.46173%	5.44915%	5.38064%	5.16669%	4.98167%	
100.46239%	101.38262%	102.79155%	104.14741%	105.47031%	107.89355%	110.11555%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/18/2023	8/18/2023	8/18/2023	8/18/2023	8/18/2023	8/18/2023	8/18/2023	
9/17/2023	11/17/2023	2/17/2024	5/17/2024	8/17/2024	2/17/2025	8/17/2025	
31	92	184	274	366	550	731	

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