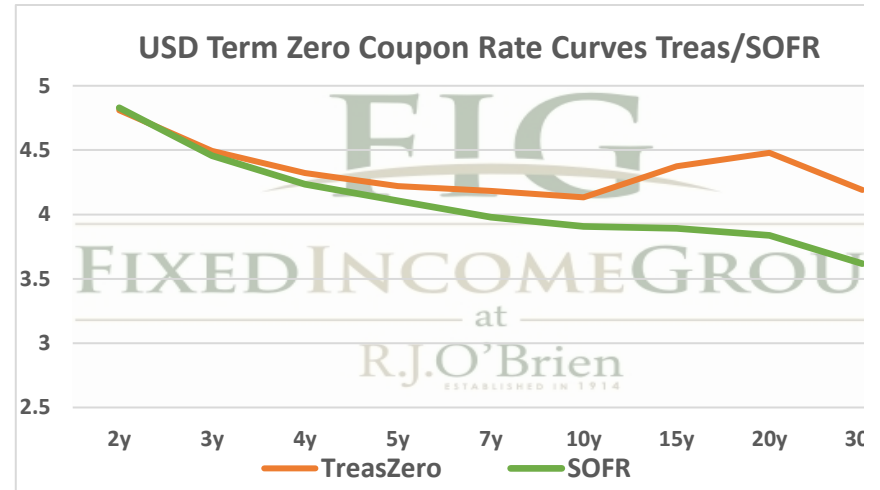
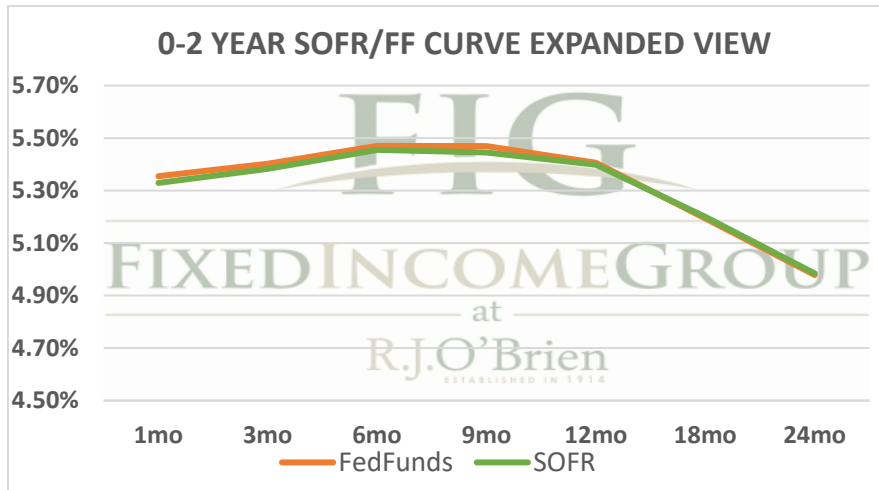


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32848%	5.38259%	5.45495%	5.44487%	5.39807%	5.20023%	4.98415%	4.70852%
1.004588417	1.013755514	1.027880839	1.041441489	1.054880411	1.079448002	1.101206019	1.14334818
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/4/2023	8/4/2023	8/4/2023	8/4/2023	8/4/2023	8/4/2023	8/4/2023	8/4/2023
9/3/2023	11/3/2023	2/3/2024	5/3/2024	8/3/2024	2/3/2025	8/3/2025	8/3/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.35510%	5.40164%	5.46999%	5.46885%	5.40626%	5.19336%	4.97815%	
100.46113%	101.38042%	102.79577%	104.16240%	105.49637%	107.93429%	110.10840%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/4/2023	8/4/2023	8/4/2023	8/4/2023	8/4/2023	8/4/2023	8/4/2023	
9/3/2023	11/3/2023	2/3/2024	5/3/2024	8/3/2024	2/3/2025	8/3/2025	
31	92	184	274	366	550	731	

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