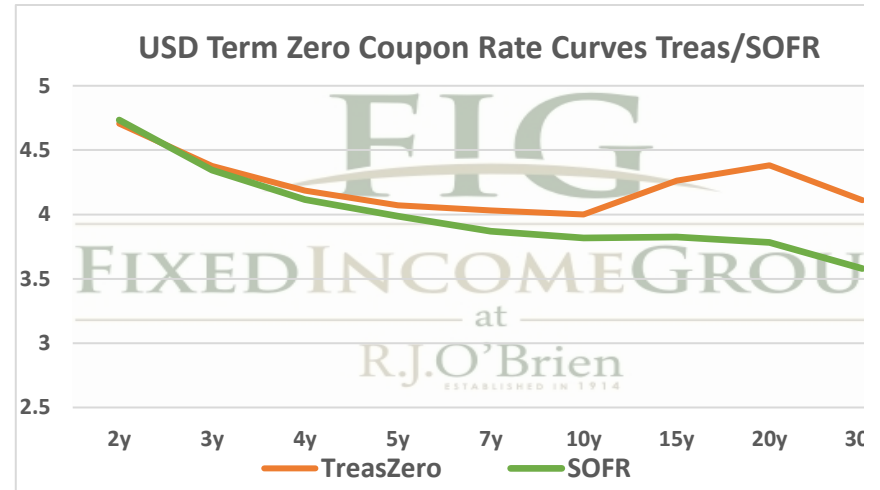
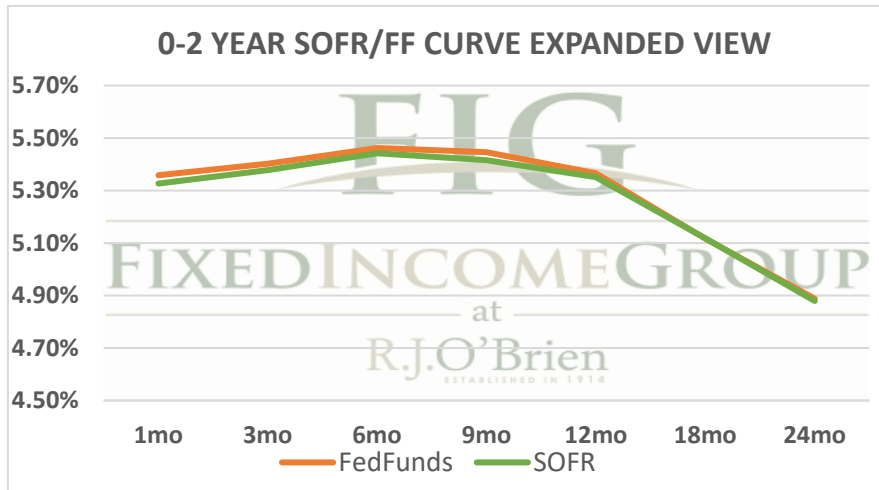


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32668%	5.37782%	5.44196%	5.41538%	5.35111%	5.11858%	4.87923%	4.57937%
1.00458686	1.01374333	1.027814481	1.041217094	1.054402926	1.078200504	1.099075492	1.139416323
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/7/2023	8/7/2023	8/7/2023	8/7/2023	8/7/2023	8/7/2023	8/7/2023	8/7/2023
9/6/2023	11/6/2023	2/6/2024	5/6/2024	8/6/2024	2/6/2025	8/6/2025	8/6/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.35859%	5.40187%	5.46203%	5.44581%	5.36504%	5.11734%	4.88790%	
100.46143%	101.38048%	102.79170%	104.14486%	105.45446%	107.81815%	109.92515%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/7/2023	8/7/2023	8/7/2023	8/7/2023	8/7/2023	8/7/2023	8/7/2023	
9/6/2023	11/6/2023	2/6/2024	5/6/2024	8/6/2024	2/6/2025	8/6/2025	
31	92	184	274	366	550	731	

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