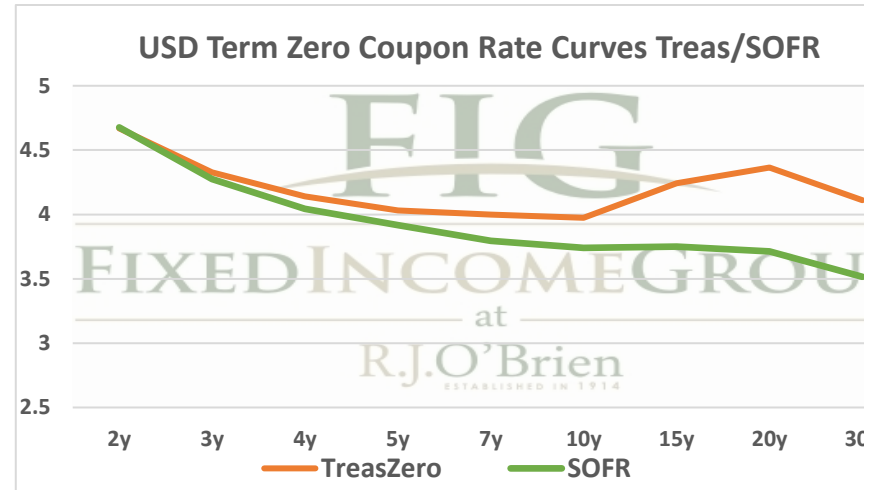
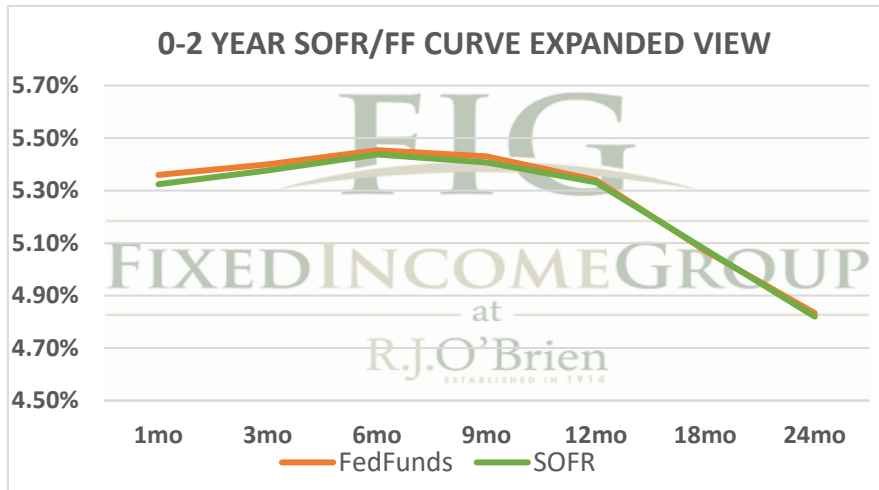


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32403%	5.37679%	5.43736%	5.40646%	5.33106%	5.07531%	4.81972%	4.50443%
1.00458458	1.013740685	1.027790937	1.041149188	1.054199158	1.077539486	1.09786705	1.137134749
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/9/2023	8/9/2023	8/9/2023	8/9/2023	8/9/2023	8/9/2023	8/9/2023	8/9/2023
9/8/2023	11/8/2023	2/8/2024	5/8/2024	8/8/2024	2/8/2025	8/8/2025	8/8/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.35948%	5.40014%	5.45357%	5.43043%	5.34008%	5.07092%	4.83298%	
100.46151%	101.38004%	102.78738%	104.13316%	105.42908%	107.74723%	109.81363%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/9/2023	8/9/2023	8/9/2023	8/9/2023	8/9/2023	8/9/2023	8/9/2023	
9/8/2023	11/8/2023	2/8/2024	5/8/2024	8/8/2024	2/8/2025	8/8/2025	
31	92	184	274	366	550	731	

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