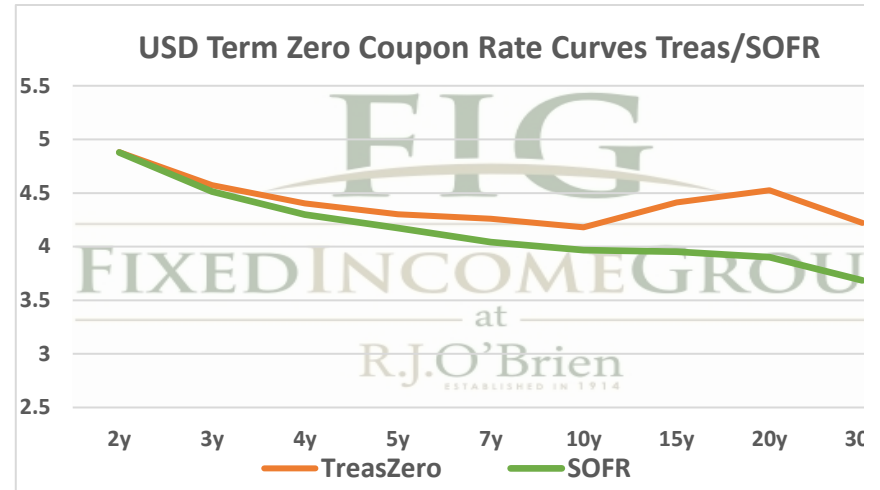
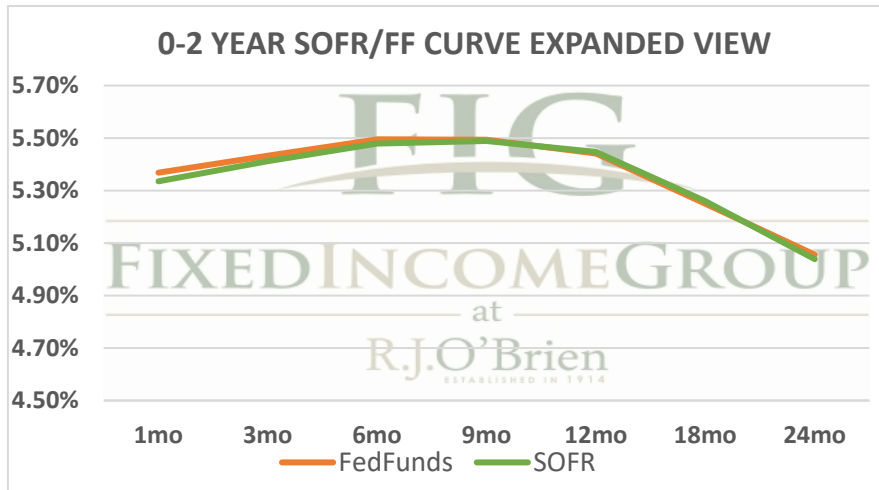


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33454%	5.41215%	5.47936%	5.48881%	5.44705%	5.25933%	5.03859%	4.76919%
1.004445454	1.013680711	1.027701216	1.041775942	1.05537836	1.079912648	1.102311315	1.145195466
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/14/2023	9/14/2023	9/14/2023	9/14/2023	9/14/2023	9/14/2023	9/14/2023	9/14/2023
10/13/2023	12/13/2023	3/13/2024	6/13/2024	9/13/2024	3/13/2025	9/13/2025	9/13/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36836%	5.43303%	5.49494%	5.49316%	5.44095%	5.24959%	5.05589%	
100.44736%	101.37335%	102.77800%	104.18091%	105.53163%	107.97646%	110.26626%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/14/2023	9/14/2023	9/14/2023	9/14/2023	9/14/2023	9/14/2023	9/14/2023	
10/13/2023	12/13/2023	3/13/2024	6/13/2024	9/13/2024	3/13/2025	9/13/2025	
30	91	182	274	366	547	731	

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