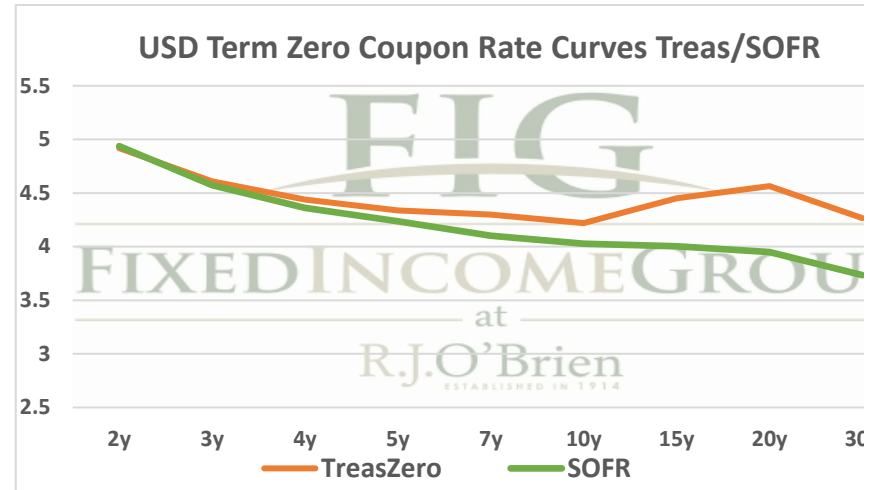
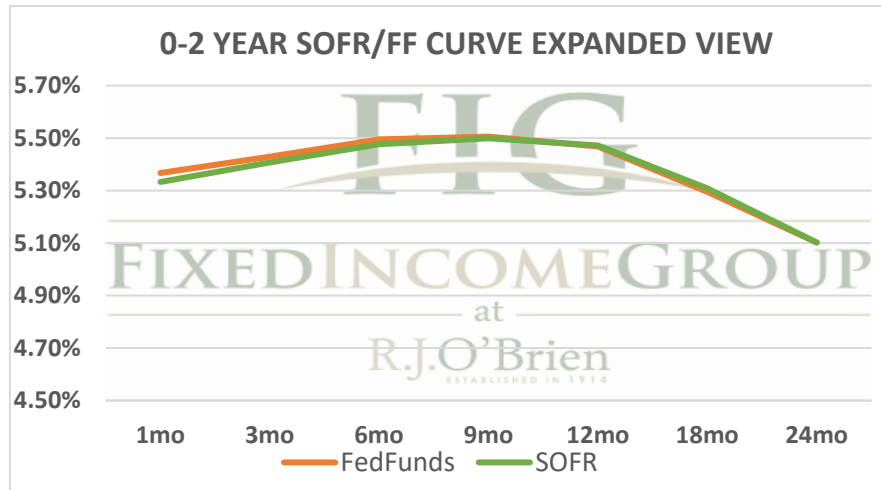


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33275%	5.40705%	5.47635%	5.49884%	5.47208%	5.30885%	5.10213%	4.83914%
1.004443958	1.01366783	1.027685967	1.041852285	1.055632796	1.08066498	1.103601624	1.147324782
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/15/2023	9/15/2023	9/15/2023	9/15/2023	9/15/2023	9/15/2023	9/15/2023	9/15/2023
10/14/2023	12/14/2023	3/14/2024	6/14/2024	9/14/2024	3/14/2025	9/14/2025	9/14/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36695%	5.42958%	5.49520%	5.50549%	5.46752%	5.29546%	5.10177%	
100.44725%	101.37248%	102.77813%	104.19029%	105.55865%	108.04616%	110.35942%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/15/2023	9/15/2023	9/15/2023	9/15/2023	9/15/2023	9/15/2023	9/15/2023	
10/14/2023	12/14/2023	3/14/2024	6/14/2024	9/14/2024	3/14/2025	9/14/2025	
30	91	182	274	366	547	731	

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The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.

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