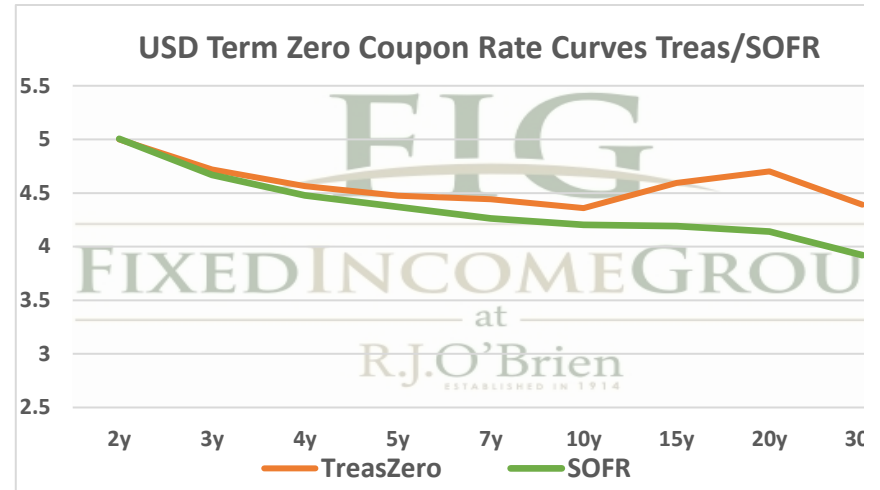
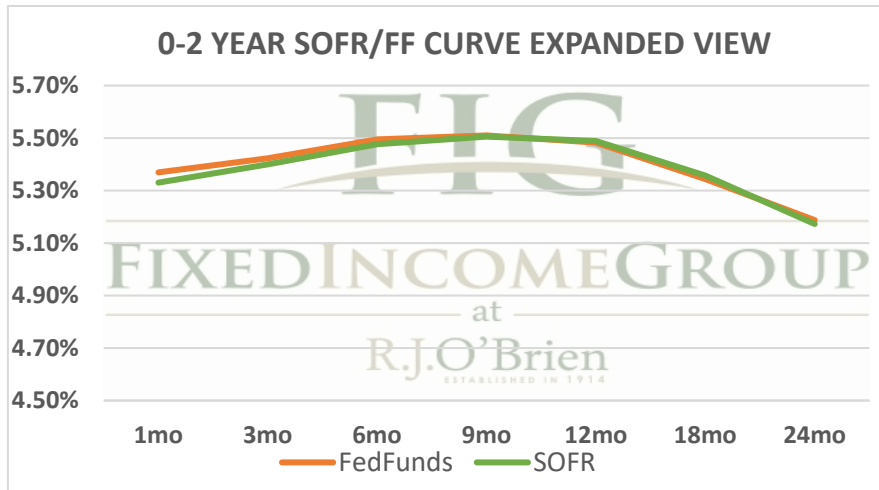


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32990%	5.39939%	5.47661%	5.50535%	5.48897%	5.35710%	5.17255%	4.93994%
1.004441587	1.013648451	1.027687323	1.041901839	1.055804526	1.081398113	1.105031589	1.150393669
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/25/2023	9/25/2023	9/25/2023	9/25/2023	9/25/2023	9/25/2023	9/25/2023	9/25/2023
10/24/2023	12/24/2023	3/24/2024	6/24/2024	9/24/2024	3/24/2025	9/24/2025	9/24/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36866%	5.42328%	5.49471%	5.50999%	5.48256%	5.34364%	5.18717%	
100.44739%	101.37089%	102.77788%	104.19372%	105.57393%	108.11936%	110.53284%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/25/2023	9/25/2023	9/25/2023	9/25/2023	9/25/2023	9/25/2023	9/25/2023	
10/24/2023	12/24/2023	3/24/2024	6/24/2024	9/24/2024	3/24/2025	9/24/2025	
30	91	182	274	366	547	731	

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