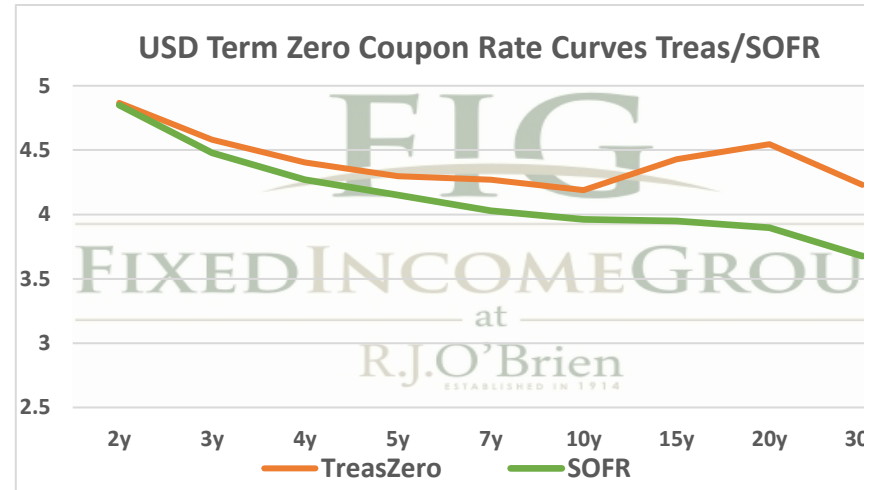
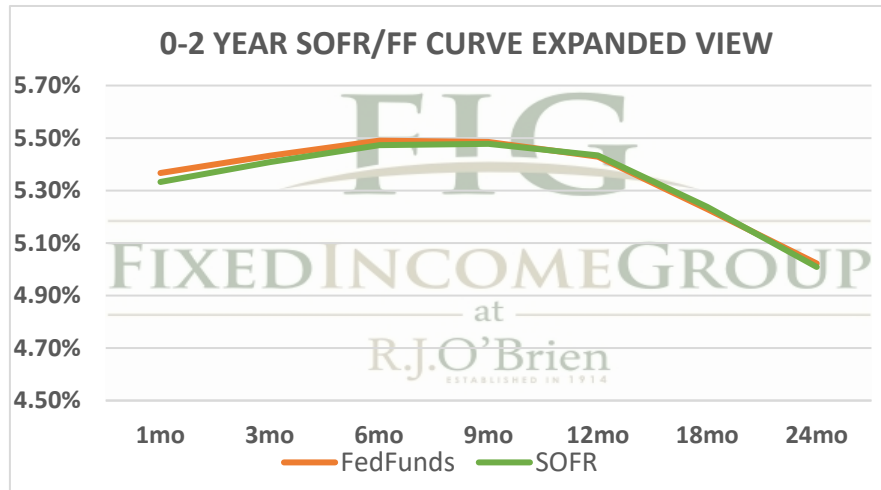


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

| Term SOFR from 1-day Returns | | | | | | | |
|------------------------------|-------------|-------------|-------------|------------|-------------|-------------|-------------|
| 5.33321% | 5.40787% | 5.47258% | 5.47782% | 5.43409% | 5.23763% | 5.00882% | 4.73450% |
| 1.004444339 | 1.013669897 | 1.027666927 | 1.041692292 | 1.05524656 | 1.079582937 | 1.101706826 | 1.144139082 |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | 36mo |
| 9/8/2023 | 9/8/2023 | 9/8/2023 | 9/8/2023 | 9/8/2023 | 9/8/2023 | 9/8/2023 | 9/8/2023 |
| 10/7/2023 | 12/7/2023 | 3/7/2024 | 6/7/2024 | 9/7/2024 | 3/7/2025 | 9/7/2025 | 9/7/2026 |
| 30 | 91 | 182 | 274 | 366 | 547 | 731 | 1096 |

| Term FedFunds from 1-day Returns | | | | | | | |
|----------------------------------|------------|------------|------------|------------|------------|------------|--|
| 5.36675% | 5.43319% | 5.49003% | 5.48555% | 5.42915% | 5.22853% | 5.02212% | |
| 100.44723% | 101.37339% | 102.77552% | 104.17512% | 105.51964% | 107.94446% | 110.19770% | |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | |
| 9/8/2023 | 9/8/2023 | 9/8/2023 | 9/8/2023 | 9/8/2023 | 9/8/2023 | 9/8/2023 | |
| 10/7/2023 | 12/7/2023 | 3/7/2024 | 6/7/2024 | 9/7/2024 | 3/7/2025 | 9/7/2025 | |
| 30 | 91 | 182 | 274 | 366 | 547 | 731 | |

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