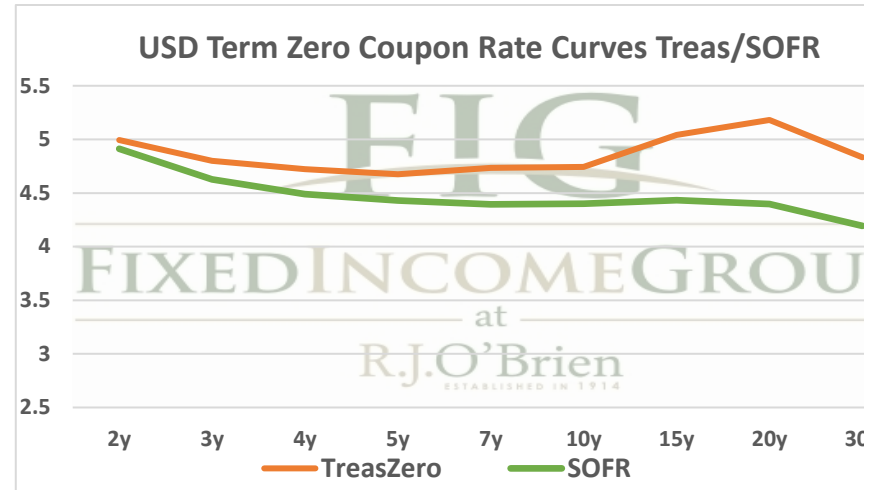
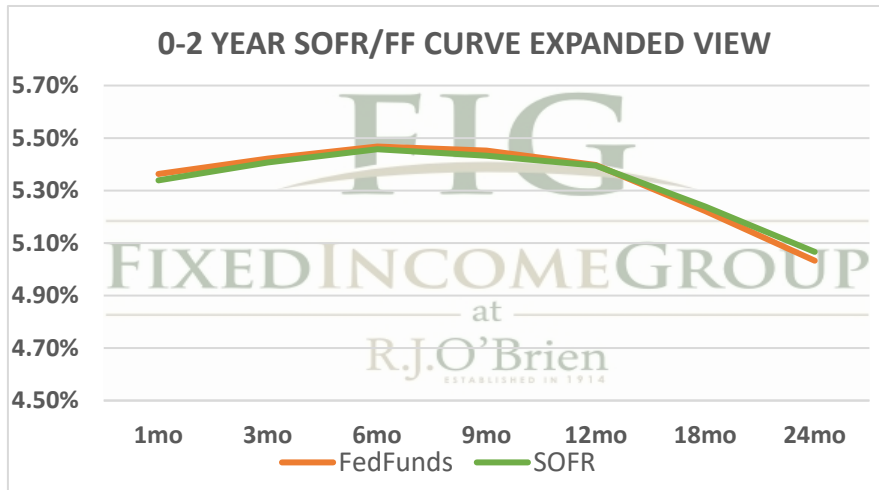


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33931%	5.40748%	5.45733%	5.43244%	5.39512%	5.23915%	5.06630%	4.88997%
1.004597738	1.013819109	1.027741405	1.041346892	1.054850384	1.079751522	1.10287405	1.148872341
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/10/2023	10/10/2023	10/10/2023	10/10/2023	10/10/2023	10/10/2023	10/10/2023	10/10/2023
11/9/2023	1/9/2024	4/9/2024	7/9/2024	10/9/2024	4/9/2025	10/9/2025	10/9/2026
31	92	183	274	366	548	731	1096

Term FedFunds from 1-day Returns							
5.36373%	5.42200%	5.46761%	5.45170%	5.39765%	5.22123%	5.03267%	
100.46188%	101.38562%	102.77937%	104.14935%	105.48761%	107.94787%	110.21912%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/10/2023	10/10/2023	10/10/2023	10/10/2023	10/10/2023	10/10/2023	10/10/2023	
11/9/2023	1/9/2024	4/9/2024	7/9/2024	10/9/2024	4/9/2025	10/9/2025	
31	92	183	274	366	548	731	

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