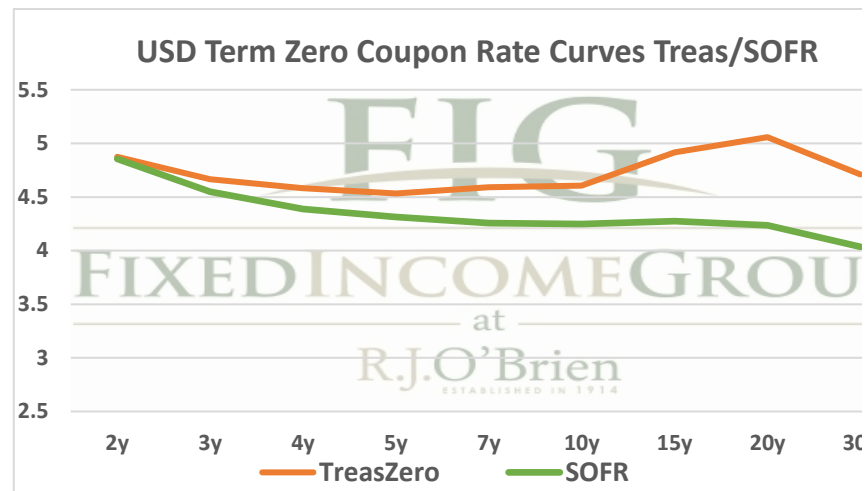
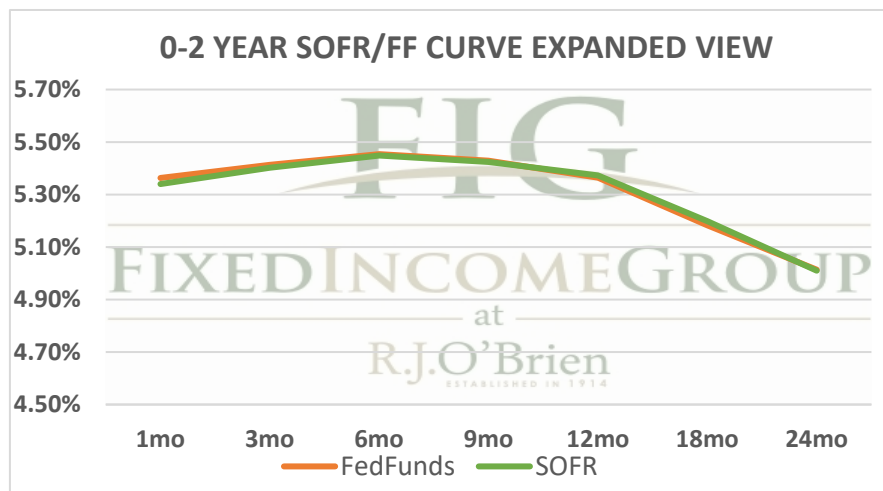


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34008%	5.40213%	5.44857%	5.42394%	5.37295%	5.19871%	5.00996%	4.80540%
1.004598401	1.013805455	1.027696891	1.041282204	1.054624966	1.079135964	1.101730113	1.146297737
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/11/2023	10/11/2023	10/11/2023	10/11/2023	10/11/2023	10/11/2023	10/11/2023	10/11/2023
11/10/2023	1/10/2024	4/10/2024	7/10/2024	10/10/2024	4/10/2025	10/10/2025	10/10/2026
31	92	183	274	366	548	731	1096

Term FedFunds from 1-day Returns							
5.36343%	5.41313%	5.45388%	5.42842%	5.36477%	5.18236%	5.01370%	
100.46185%	101.38336%	102.77239%	104.13163%	105.45419%	107.88870%	110.18059%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/11/2023	10/11/2023	10/11/2023	10/11/2023	10/11/2023	10/11/2023	10/11/2023	
11/10/2023	1/10/2024	4/10/2024	7/10/2024	10/10/2024	4/10/2025	10/10/2025	
31	92	183	274	366	548	731	

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