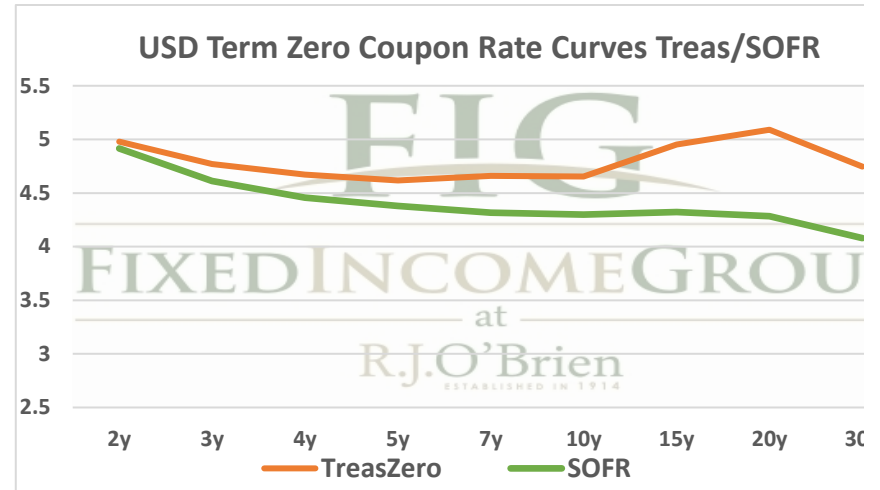
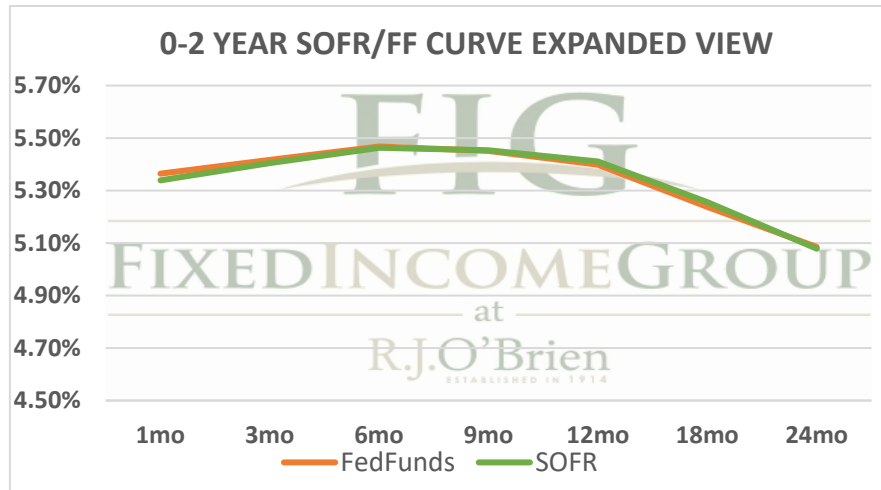


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

| Term SOFR from 1-day Returns | | | | | | | |
|------------------------------|------------|-------------|-------------|-------------|-------------|-------------|-------------|
| 5.33843% | 5.40430% | 5.46279% | 5.45321% | 5.41082% | 5.25535% | 5.07857% | 4.88265% |
| 1.004596985 | 1.013811 | 1.027769161 | 1.041504988 | 1.055010045 | 1.079998077 | 1.103123094 | 1.148649452 |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | 36mo |
| 10/13/2023 | 10/13/2023 | 10/13/2023 | 10/13/2023 | 10/13/2023 | 10/13/2023 | 10/13/2023 | 10/13/2023 |
| 11/12/2023 | 1/12/2024 | 4/12/2024 | 7/12/2024 | 10/12/2024 | 4/12/2025 | 10/12/2025 | 10/12/2026 |
| 31 | 92 | 183 | 274 | 366 | 548 | 731 | 1096 |

| Term FedFunds from 1-day Returns | | | | | | | |
|----------------------------------|------------|------------|------------|------------|------------|------------|--|
| 5.36426% | 5.41675% | 5.46774% | 5.45151% | 5.39808% | 5.23736% | 5.08501% | |
| 100.46192% | 101.38428% | 102.77944% | 104.14921% | 105.48805% | 107.97242% | 110.32539% | |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | |
| 10/13/2023 | 10/13/2023 | 10/13/2023 | 10/13/2023 | 10/13/2023 | 10/13/2023 | 10/13/2023 | |
| 11/12/2023 | 1/12/2024 | 4/12/2024 | 7/12/2024 | 10/12/2024 | 4/12/2025 | 10/12/2025 | |
| 31 | 92 | 183 | 274 | 366 | 548 | 731 | |

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