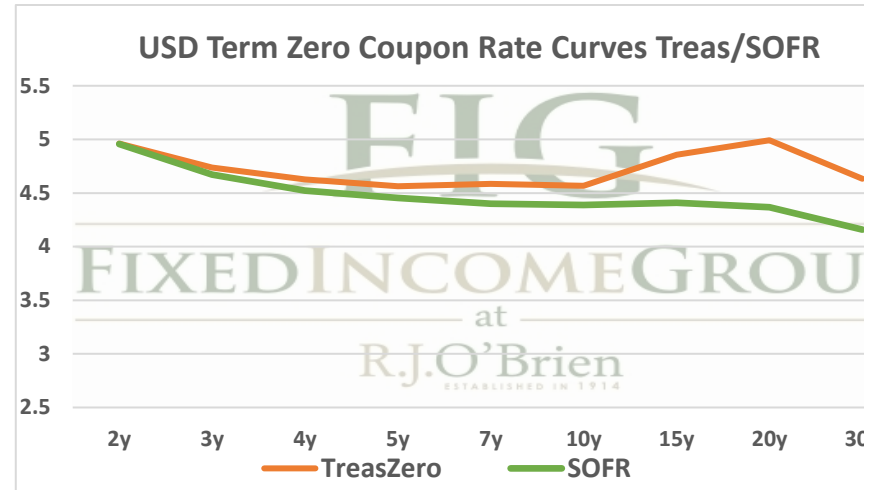
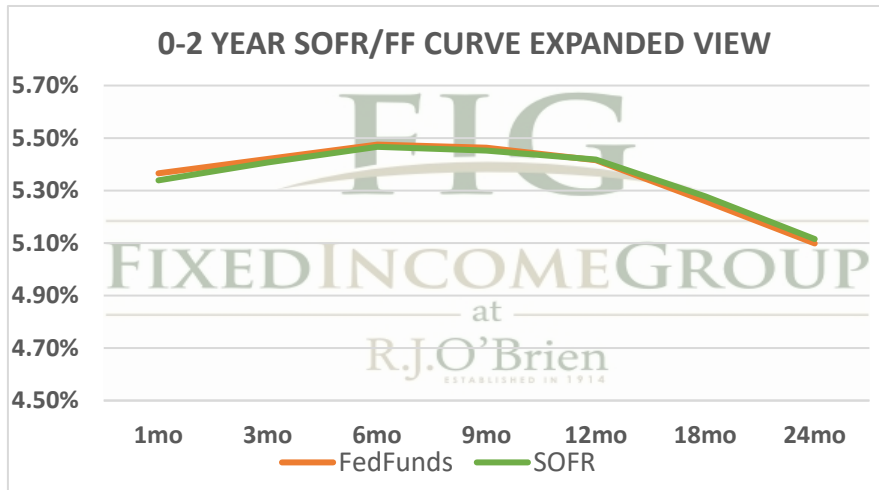


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33840%	5.40664%	5.46643%	5.45230%	5.41843%	5.27803%	5.11516%	4.94099%
1.004596954	1.01381696	1.027787689	1.041498063	1.055087401	1.080343287	1.103866129	1.150425613
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/16/2023	10/16/2023	10/16/2023	10/16/2023	10/16/2023	10/16/2023	10/16/2023	10/16/2023
11/15/2023	1/15/2024	4/15/2024	7/15/2024	10/15/2024	4/15/2025	10/15/2025	10/15/2026
31	92	183	274	366	548	731	1096

Term FedFunds from 1-day Returns							
5.36590%	5.42104%	5.47503%	5.46321%	5.41519%	5.25930%	5.09841%	
100.46206%	101.38538%	102.78314%	104.15811%	105.50544%	108.00583%	110.35260%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/16/2023	10/16/2023	10/16/2023	10/16/2023	10/16/2023	10/16/2023	10/16/2023	
11/15/2023	1/15/2024	4/15/2024	7/15/2024	10/15/2024	4/15/2025	10/15/2025	
31	92	183	274	366	548	731	

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