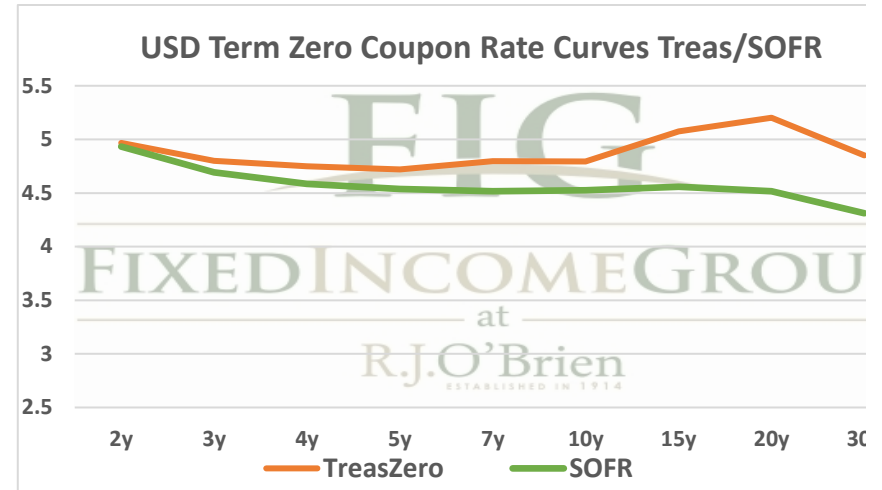
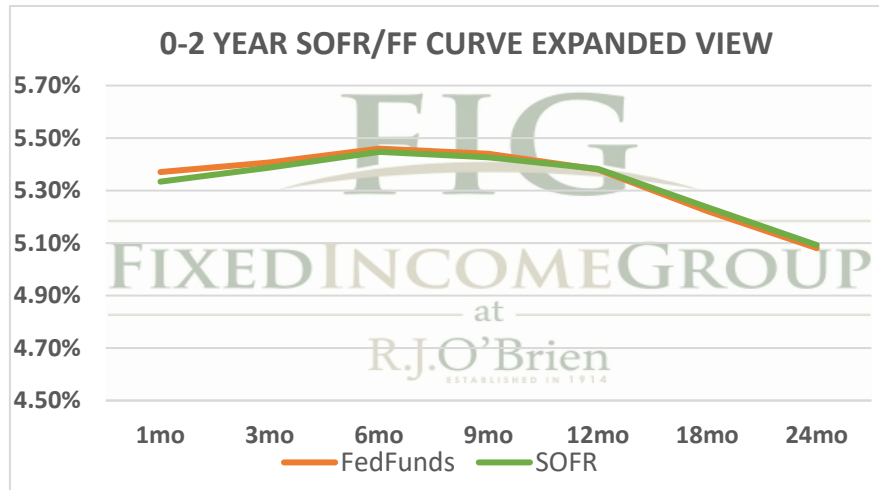


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33388%	5.38728%	5.44732%	5.42618%	5.38251%	5.23695%	5.09223%	4.96555%
1.004593067	1.013767495	1.027690541	1.041299227	1.054722182	1.079718046	1.103400486	1.151173447
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/27/2023	10/27/2023	10/27/2023	10/27/2023	10/27/2023	10/27/2023	10/27/2023	10/27/2023
11/26/2023	1/26/2024	4/26/2024	7/26/2024	10/26/2024	4/26/2025	10/26/2025	10/26/2026
31	92	183	274	366	548	731	1096

Term FedFunds from 1-day Returns							
5.37069%	5.40700%	5.45960%	5.44015%	5.37995%	5.22165%	5.08068%	
100.46248%	101.38179%	102.77530%	104.14056%	105.46962%	107.94852%	110.31660%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/27/2023	10/27/2023	10/27/2023	10/27/2023	10/27/2023	10/27/2023	10/27/2023	
11/26/2023	1/26/2024	4/26/2024	7/26/2024	10/26/2024	4/26/2025	10/26/2025	
31	92	183	274	366	548	731	

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