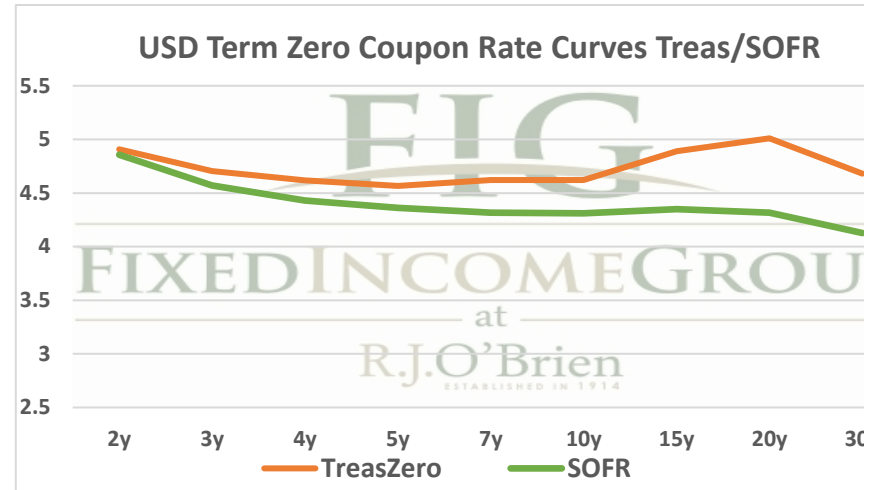
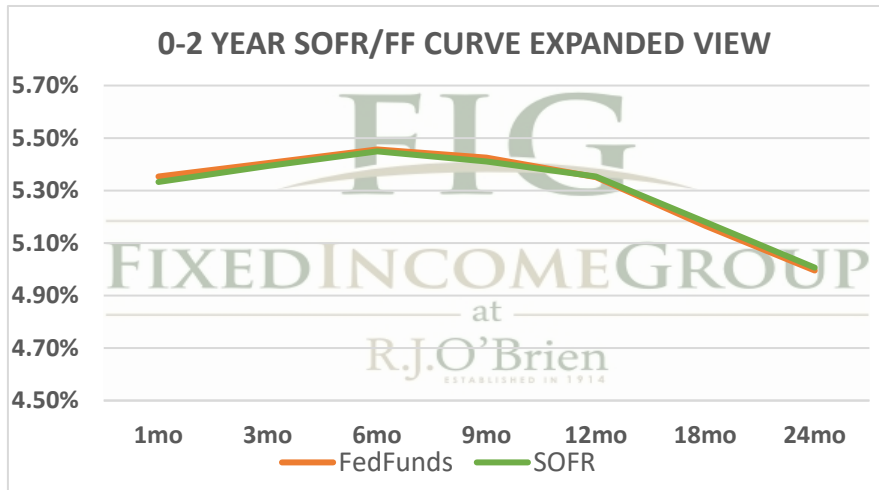


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33277%	5.39305%	5.44924%	5.41115%	5.35328%	5.18048%	5.00632%	4.82652%
1.004443978	1.013782233	1.027548934	1.041184853	1.054425003	1.078714541	1.101656039	1.146940732
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/3/2023	11/3/2023	11/3/2023	11/3/2023	11/3/2023	11/3/2023	11/3/2023	11/3/2023
12/2/2023	2/2/2024	5/2/2024	8/2/2024	11/2/2024	5/2/2025	11/2/2025	11/2/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35336%	5.40492%	5.45656%	5.42539%	5.35127%	5.16594%	4.99530%	
100.44611%	101.38126%	102.75860%	104.12933%	105.44046%	107.84936%	110.14323%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/3/2023	11/3/2023	11/3/2023	11/3/2023	11/3/2023	11/3/2023	11/3/2023	
12/2/2023	2/2/2024	5/2/2024	8/2/2024	11/2/2024	5/2/2025	11/2/2025	
30	92	182	274	366	547	731	

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The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.

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