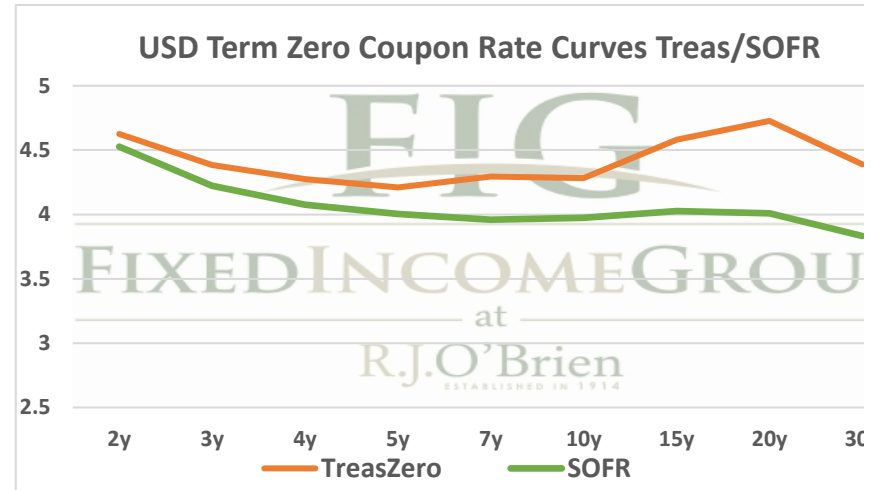
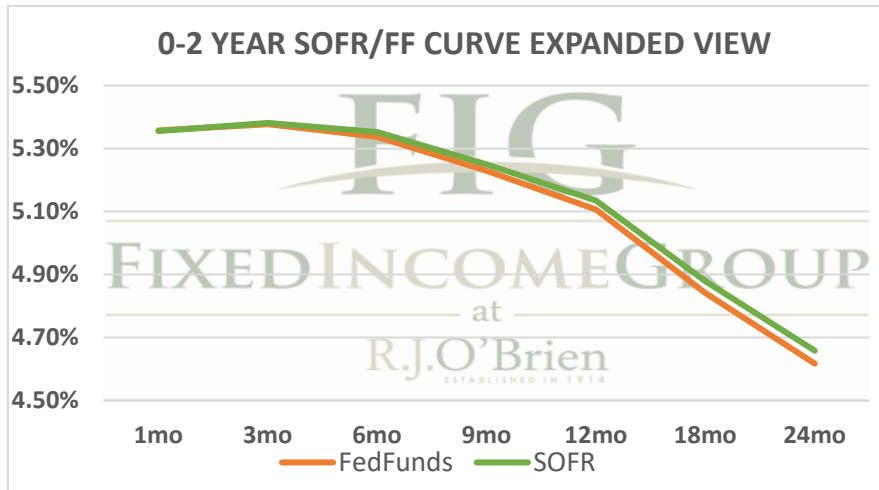


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35503%	5.38131%	5.35230%	5.25012%	5.13496%	4.87861%	4.65834%	4.44192%
1.004611278	1.013602744	1.027207546	1.040105067	1.052205385	1.074263353	1.094590119	1.135231792
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/1/2023	12/1/2023	12/1/2023	12/1/2023	12/1/2023	12/1/2023	12/1/2023	12/1/2023
12/31/2023	2/29/2024	5/31/2024	8/31/2024	11/30/2024	5/31/2025	11/30/2025	11/30/2026
31	91	183	275	366	548	731	1096

Term FedFunds from 1-day Returns							
5.35756%	5.37718%	5.33725%	5.22944%	5.10632%	4.84177%	4.61722%	
100.46135%	101.35923%	102.71310%	103.99471%	105.19142%	107.37024%	109.37553%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/1/2023	12/1/2023	12/1/2023	12/1/2023	12/1/2023	12/1/2023	12/1/2023	
12/31/2023	2/29/2024	5/31/2024	8/31/2024	11/30/2024	5/31/2025	11/30/2025	
31	91	183	275	366	548	731	

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