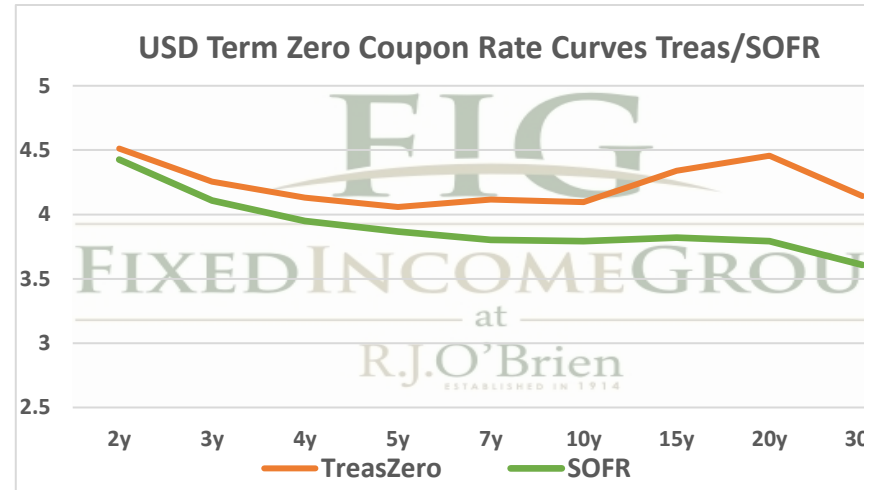
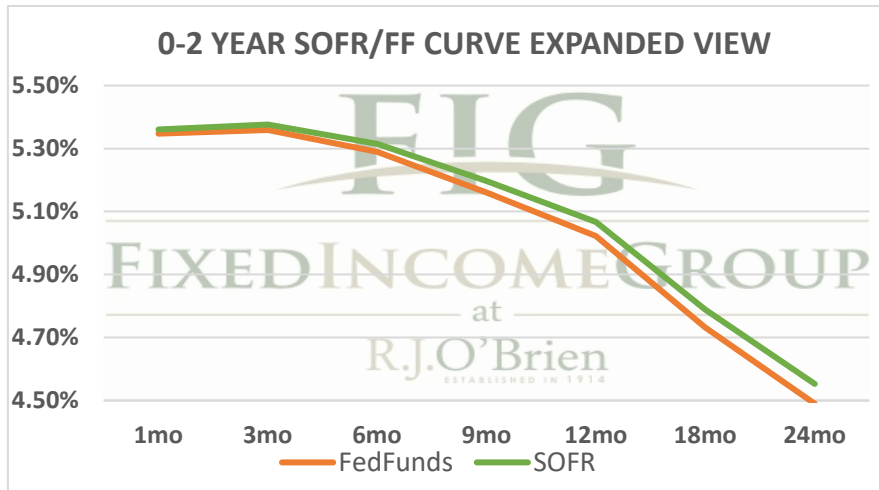


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.36039%	5.37616%	5.31430%	5.19667%	5.06704%	4.78889%	4.55281%	4.31495%
1.004615888	1.013589731	1.027014333	1.039696817	1.051514889	1.072897541	1.092447366	1.131366202
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/8/2023	12/8/2023	12/8/2023	12/8/2023	12/8/2023	12/8/2023	12/8/2023	12/8/2023
1/7/2024	3/7/2024	6/7/2024	9/7/2024	12/7/2024	6/7/2025	12/7/2025	12/7/2026
31	91	183	275	366	548	731	1096

Term FedFunds from 1-day Returns							
5.34688%	5.35892%	5.28891%	5.16024%	5.02186%	4.73120%	4.48995%	
100.46043%	101.35462%	102.68853%	103.94185%	105.10556%	107.20194%	109.11709%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/8/2023	12/8/2023	12/8/2023	12/8/2023	12/8/2023	12/8/2023	12/8/2023	
1/7/2024	3/7/2024	6/7/2024	9/7/2024	12/7/2024	6/7/2025	12/7/2025	
31	91	183	275	366	548	731	

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