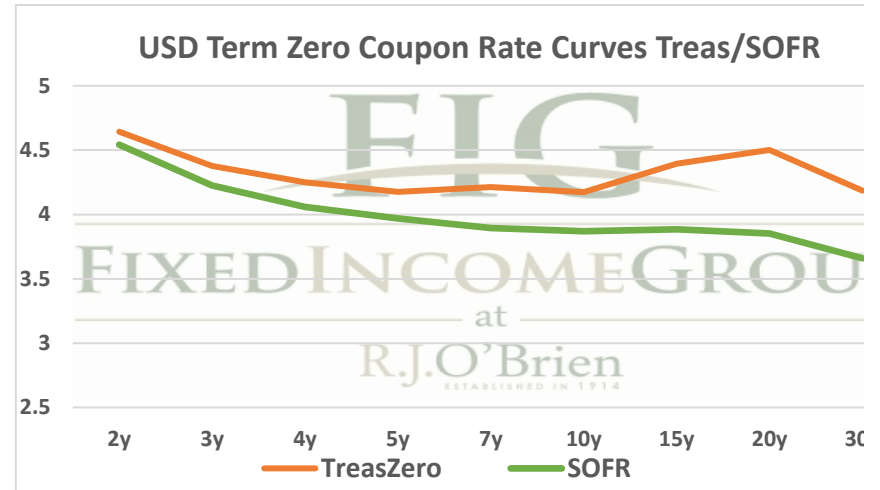
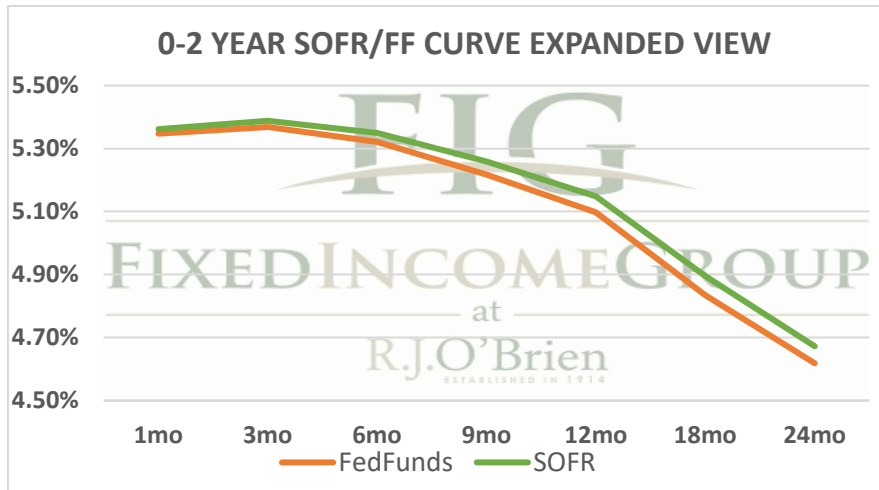


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.36167%	5.38806%	5.34946%	5.25867%	5.14834%	4.89573%	4.67216%	4.43844%
1.004616993	1.013619821	1.027193065	1.040170369	1.052341448	1.074523916	1.094870786	1.135125817
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/11/2023	12/11/2023	12/11/2023	12/11/2023	12/11/2023	12/11/2023	12/11/2023	12/11/2023
1/10/2024	3/10/2024	6/10/2024	9/10/2024	12/10/2024	6/10/2025	12/10/2025	12/10/2026
31	91	183	275	366	548	731	1096

Term FedFunds from 1-day Returns							
5.34754%	5.36833%	5.32136%	5.21682%	5.09744%	4.83478%	4.61824%	
100.46048%	101.35699%	102.70502%	103.98507%	105.18239%	107.35961%	109.37759%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/11/2023	12/11/2023	12/11/2023	12/11/2023	12/11/2023	12/11/2023	12/11/2023	
1/10/2024	3/10/2024	6/10/2024	9/10/2024	12/10/2024	6/10/2025	12/10/2025	
31	91	183	275	366	548	731	

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