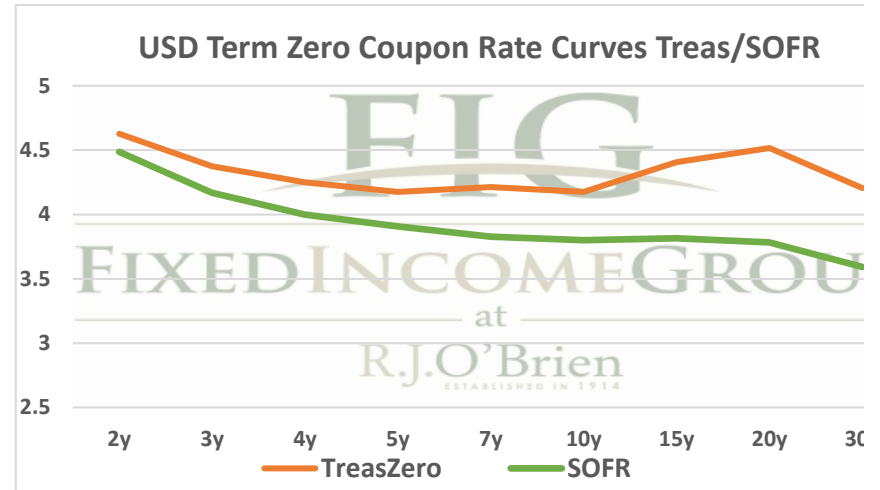
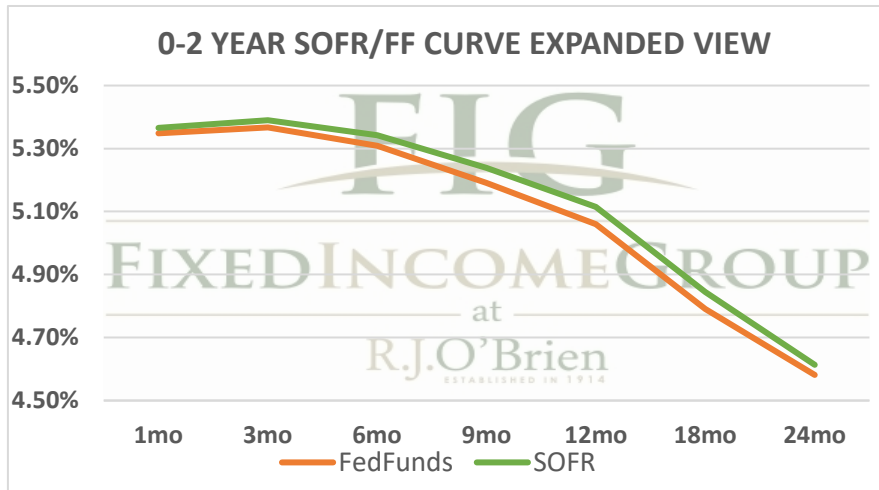


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.36517%	5.38989%	5.34171%	5.23905%	5.11465%	4.84442%	4.61346%	4.37625%
1.004620007	1.013624432	1.027153689	1.040020522	1.05199899	1.073742772	1.093678951	1.133232523
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/12/2023	12/12/2023	12/12/2023	12/12/2023	12/12/2023	12/12/2023	12/12/2023	12/12/2023
1/11/2024	3/11/2024	6/11/2024	9/11/2024	12/11/2024	6/11/2025	12/11/2025	12/11/2026
31	91	183	275	366	548	731	1096

Term FedFunds from 1-day Returns							
5.34795%	5.36702%	5.30853%	5.19102%	5.05980%	4.79017%	4.58136%	
100.46052%	101.35666%	102.69850%	103.96536%	105.14413%	107.29170%	109.30271%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/12/2023	12/12/2023	12/12/2023	12/12/2023	12/12/2023	12/12/2023	12/12/2023	
1/11/2024	3/11/2024	6/11/2024	9/11/2024	12/11/2024	6/11/2025	12/11/2025	
31	91	183	275	366	548	731	

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