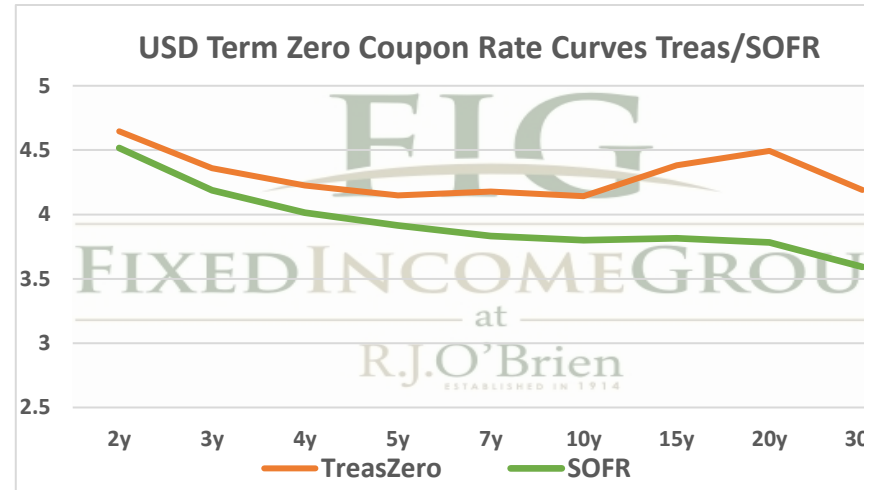
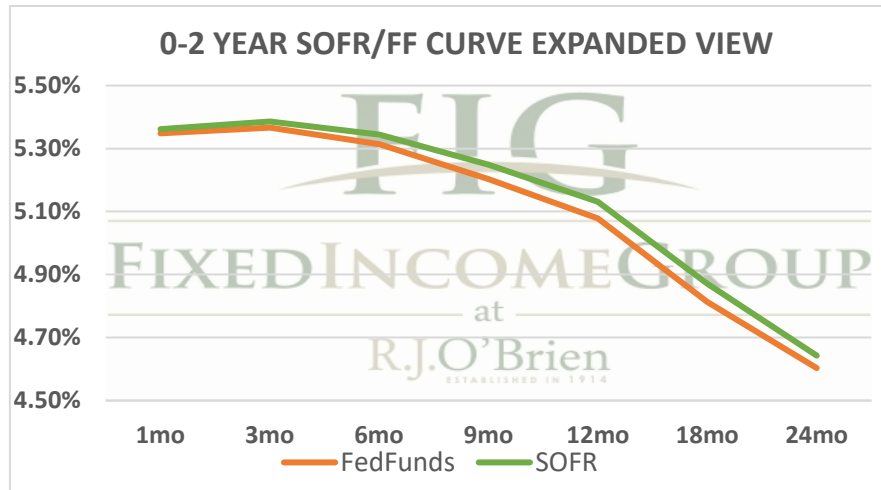


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.36155%	5.38584%	5.34462%	5.24863%	5.13117%	4.87087%	4.64264%	4.39674%
1.004616893	1.013614206	1.027168508	1.040093721	1.052166913	1.074145474	1.094271348	1.133856355
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/13/2023	12/13/2023	12/13/2023	12/13/2023	12/13/2023	12/13/2023	12/13/2023	12/13/2023
1/12/2024	3/12/2024	6/12/2024	9/12/2024	12/12/2024	6/12/2025	12/12/2025	12/12/2026
31	91	183	275	366	548	731	1096

Term FedFunds from 1-day Returns							
5.34814%	5.36633%	5.31365%	5.20294%	5.07802%	4.81334%	4.60313%	
100.46053%	101.35649%	102.70111%	103.97446%	105.16265%	107.32698%	109.34692%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/13/2023	12/13/2023	12/13/2023	12/13/2023	12/13/2023	12/13/2023	12/13/2023	
1/12/2024	3/12/2024	6/12/2024	9/12/2024	12/12/2024	6/12/2025	12/12/2025	
31	91	183	275	366	548	731	

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