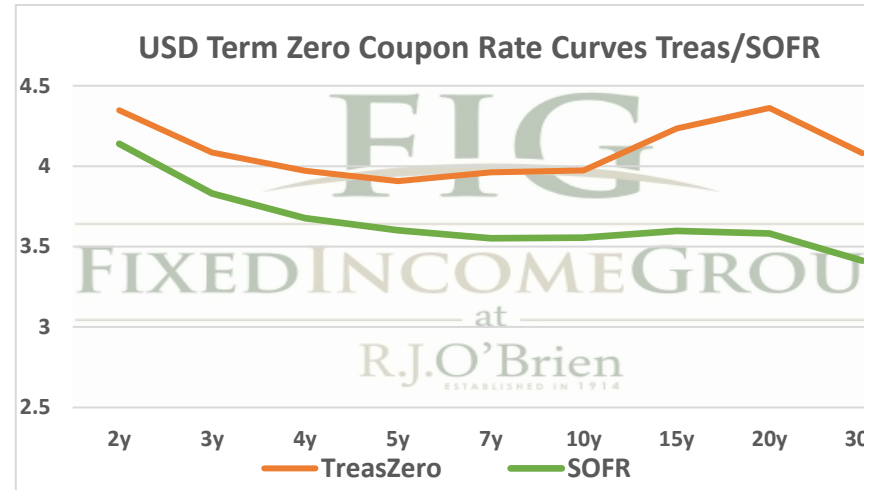
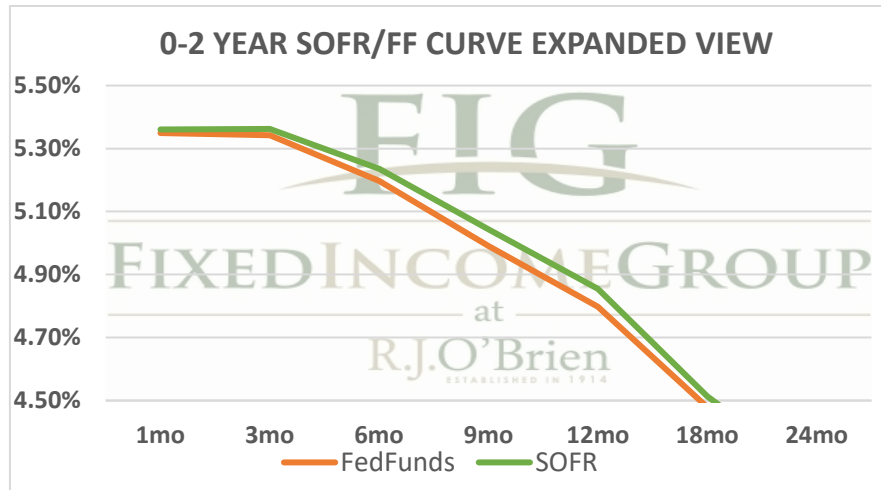


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.36060%	5.36220%	5.23524%	5.04328%	4.85483%	4.51343%	4.25698%	4.01641%
1.004616069	1.013554444	1.026612464	1.038525033	1.049357442	1.068704426	1.086440415	1.122277356
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/14/2023	12/14/2023	12/14/2023	12/14/2023	12/14/2023	12/14/2023	12/14/2023	12/14/2023
1/13/2024	3/13/2024	6/13/2024	9/13/2024	12/13/2024	6/13/2025	12/13/2025	12/13/2026
31	91	183	275	366	548	731	1096

Term FedFunds from 1-day Returns							
5.34919%	5.34242%	5.19663%	4.99105%	4.79764%	4.47857%	4.26957%	
100.46062%	101.35044%	102.64162%	103.81261%	104.87760%	106.81738%	108.66960%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/14/2023	12/14/2023	12/14/2023	12/14/2023	12/14/2023	12/14/2023	12/14/2023	
1/13/2024	3/13/2024	6/13/2024	9/13/2024	12/13/2024	6/13/2025	12/13/2025	
31	91	183	275	366	548	731	

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