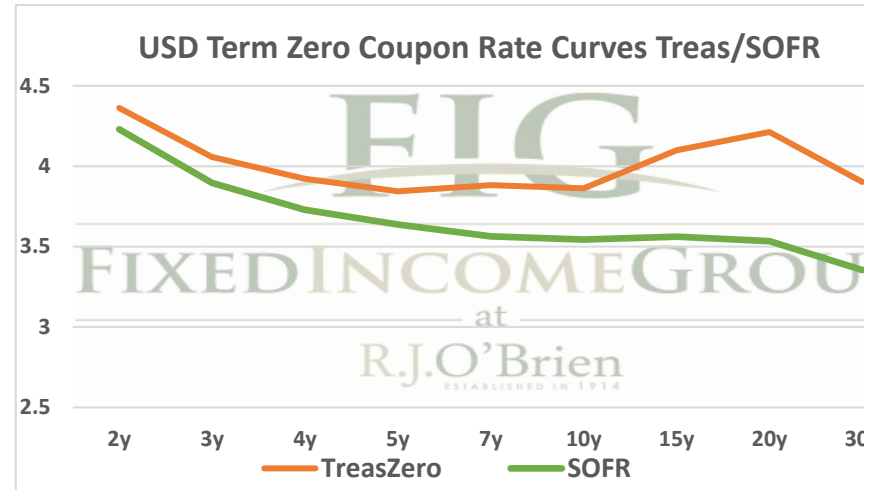
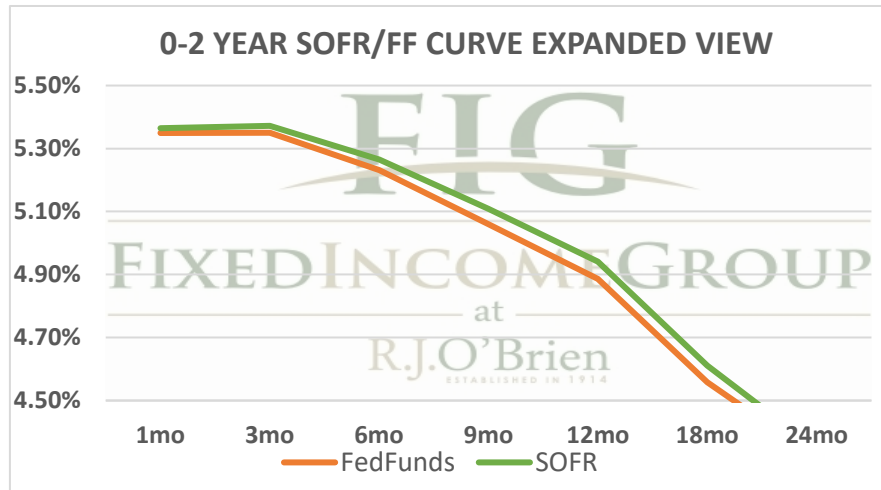


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.36428%	5.37198%	5.26452%	5.10893%	4.94053%	4.61036%	4.34623%	4.08274%
1.004619243	1.013579171	1.026761333	1.039026571	1.050228756	1.070179872	1.088252559	1.12429685
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/18/2023	12/18/2023	12/18/2023	12/18/2023	12/18/2023	12/18/2023	12/18/2023	12/18/2023
1/17/2024	3/17/2024	6/17/2024	9/17/2024	12/17/2024	6/17/2025	12/17/2025	12/17/2026
31	91	183	275	366	548	731	1096

Term FedFunds from 1-day Returns							
5.34946%	5.35005%	5.23178%	5.05992%	4.88607%	4.55810%	4.31773%	
100.46065%	101.35237%	102.65949%	103.86522%	104.96751%	106.93844%	108.76738%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/18/2023	12/18/2023	12/18/2023	12/18/2023	12/18/2023	12/18/2023	12/18/2023	
1/17/2024	3/17/2024	6/17/2024	9/17/2024	12/17/2024	6/17/2025	12/17/2025	
31	91	183	275	366	548	731	

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