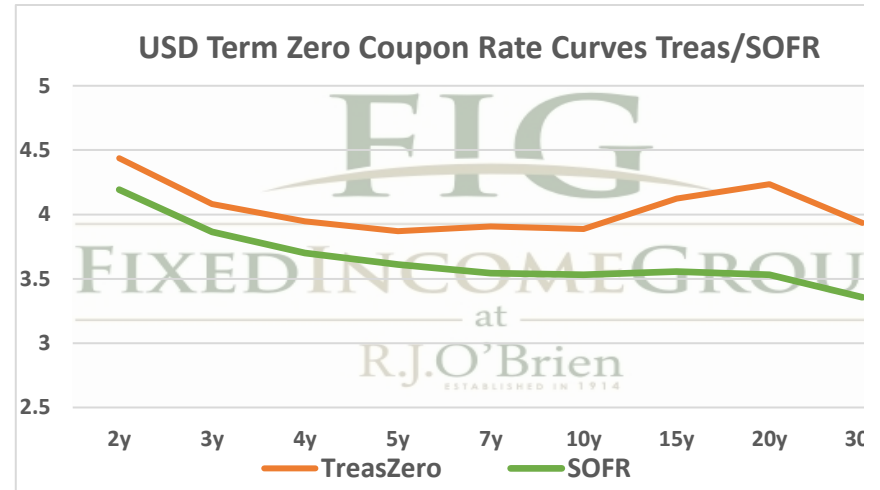
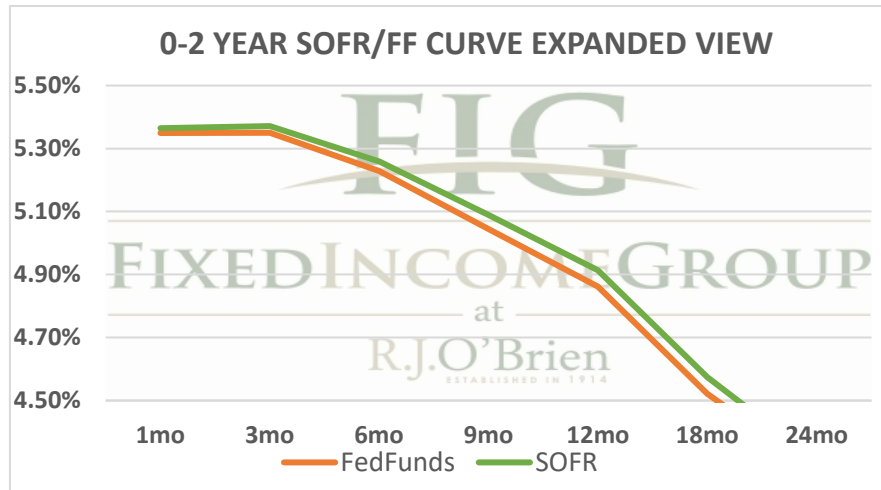


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.36417%	5.37125%	5.25853%	5.08969%	4.91376%	4.57383%	4.30825%	4.05084%
1.004619143	1.013577337	1.026730854	1.038879589	1.049956512	1.069623885	1.087481419	1.123325719
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/15/2023	12/15/2023	12/15/2023	12/15/2023	12/15/2023	12/15/2023	12/15/2023	12/15/2023
1/14/2024	3/14/2024	6/14/2024	9/14/2024	12/14/2024	6/14/2025	12/14/2025	12/14/2026
31	91	183	275	366	548	731	1096

Term FedFunds from 1-day Returns							
5.34977%	5.34998%	5.22831%	5.04435%	4.86156%	4.52169%	4.27513%	
100.46067%	101.35236%	102.65773%	103.85332%	104.94258%	106.88301%	108.68089%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/15/2023	12/15/2023	12/15/2023	12/15/2023	12/15/2023	12/15/2023	12/15/2023	
1/14/2024	3/14/2024	6/14/2024	9/14/2024	12/14/2024	6/14/2025	12/14/2025	
31	91	183	275	366	548	731	

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The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.

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