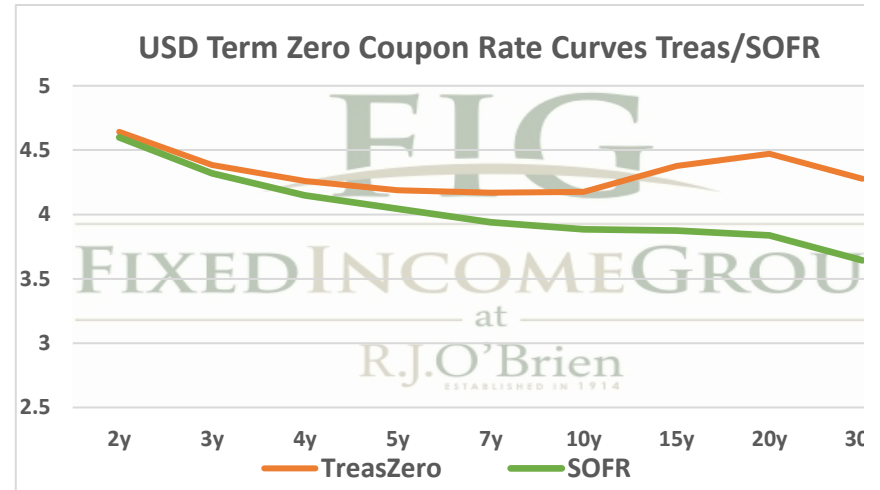
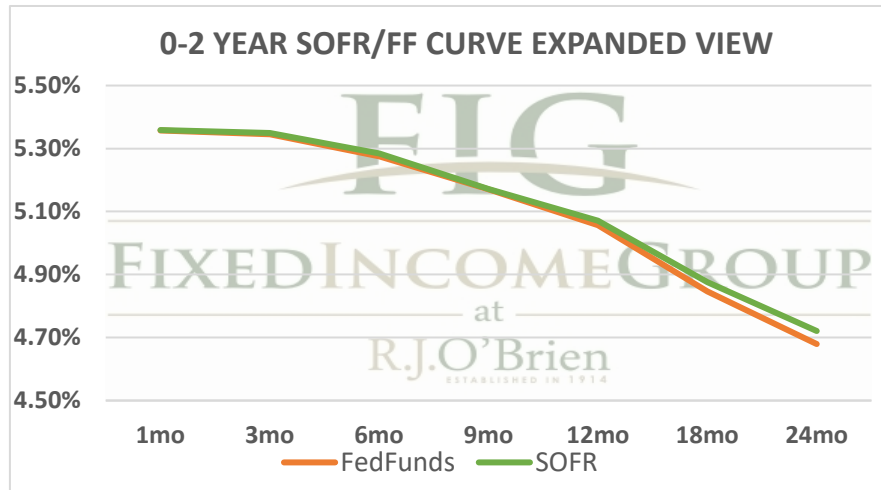


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35873%	5.34904%	5.28423%	5.17106%	5.07055%	4.87610%	4.72077%	4.53029%
1.00446561	1.013669756	1.026861486	1.039213892	1.05140972	1.074225003	1.095726633	1.137796367
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
6/26/2024	6/26/2024	6/26/2024	6/26/2024	6/26/2024	6/26/2024	6/26/2024	6/26/2024
7/25/2024	9/25/2024	12/25/2024	3/25/2025	6/25/2025	12/25/2025	6/25/2026	6/25/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35729%	5.34547%	5.27519%	5.17046%	5.05692%	4.84610%	4.67937%	
100.44644%	101.36607%	102.68155%	103.92093%	105.12716%	107.37684%	109.48872%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
6/26/2024	6/26/2024	6/26/2024	6/26/2024	6/26/2024	6/26/2024	6/26/2024	
7/25/2024	9/25/2024	12/25/2024	3/25/2025	6/25/2025	12/25/2025	6/25/2026	
30	92	183	273	365	548	730	

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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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