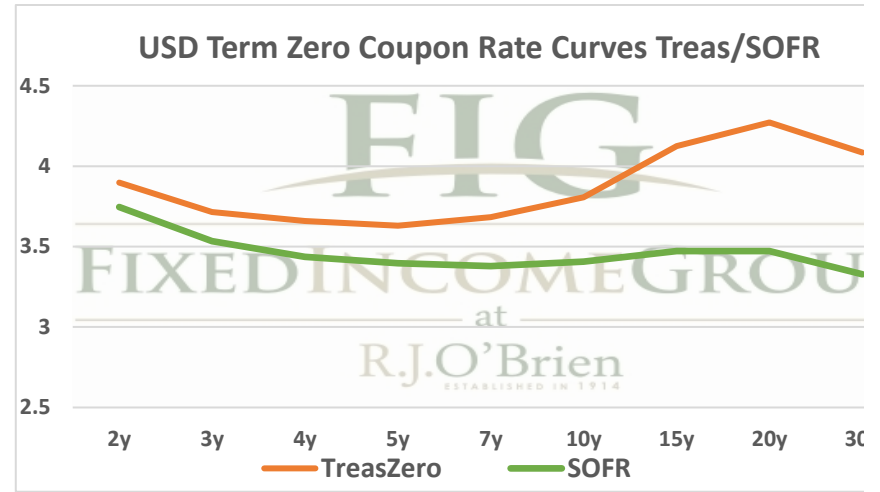
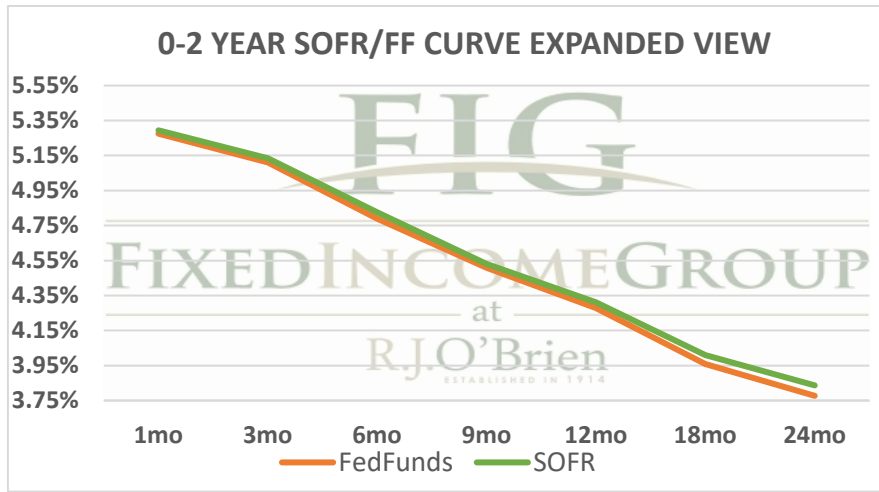


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.29397%	5.13524%	4.82441%	4.53175%	4.31088%	4.00921%	3.83657%	3.68532%
1.004558696	1.01312338	1.024658111	1.034365749	1.043707582	1.061140454	1.07779704	1.112095069
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/15/2024	8/15/2024	8/15/2024	8/15/2024	8/15/2024	8/15/2024	8/15/2024	8/15/2024
9/14/2024	11/14/2024	2/14/2025	5/14/2025	8/14/2025	2/14/2026	8/14/2026	8/14/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.27500%	5.11031%	4.78854%	4.50885%	4.27783%	3.95946%	3.77694%	
100.45424%	101.30597%	102.44748%	103.41921%	104.33724%	106.03817%	107.65879%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/15/2024	8/15/2024	8/15/2024	8/15/2024	8/15/2024	8/15/2024	8/15/2024	
9/14/2024	11/14/2024	2/14/2025	5/14/2025	8/14/2025	2/14/2026	8/14/2026	
31	92	184	273	365	549	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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