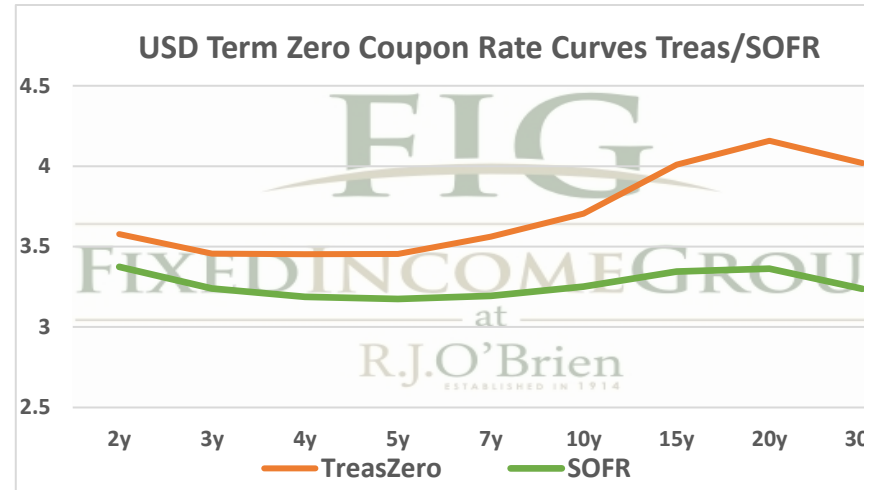
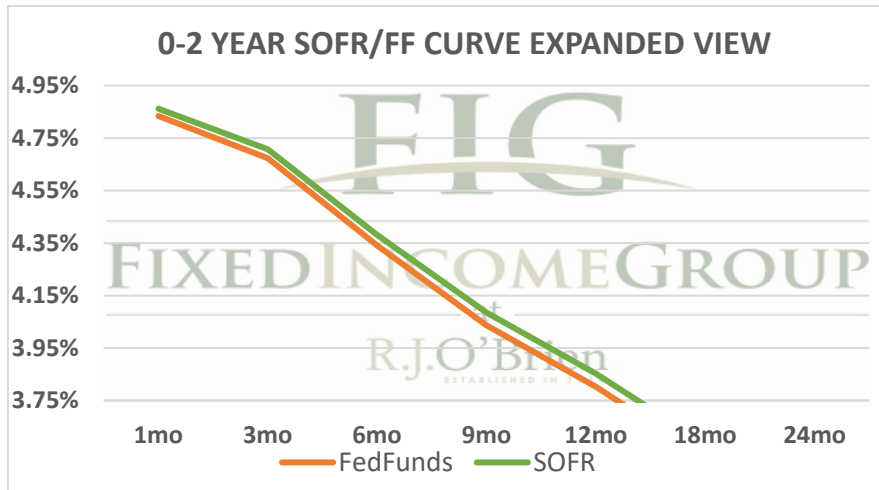


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.86165%	4.70701%	4.37979%	4.08490%	3.85217%	3.58473%	3.45365%	3.37182%
1.004051372	1.011898268	1.022020589	1.030977151	1.039056751	1.054368343	1.070032433	1.102559617
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/19/2024	9/19/2024	9/19/2024	9/19/2024	9/19/2024	9/19/2024	9/19/2024	9/19/2024
10/18/2024	12/18/2024	3/18/2025	6/18/2025	9/18/2025	3/18/2026	9/18/2026	9/18/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.83389%	4.67236%	4.33969%	4.03610%	3.80202%	3.53193%	3.39832%	
100.40282%	101.18107%	102.18190%	103.06071%	103.85483%	105.35676%	106.89103%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/19/2024	9/19/2024	9/19/2024	9/19/2024	9/19/2024	9/19/2024	9/19/2024	
10/18/2024	12/18/2024	3/18/2025	6/18/2025	9/18/2025	3/18/2026	9/18/2026	
30	91	181	273	365	546	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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