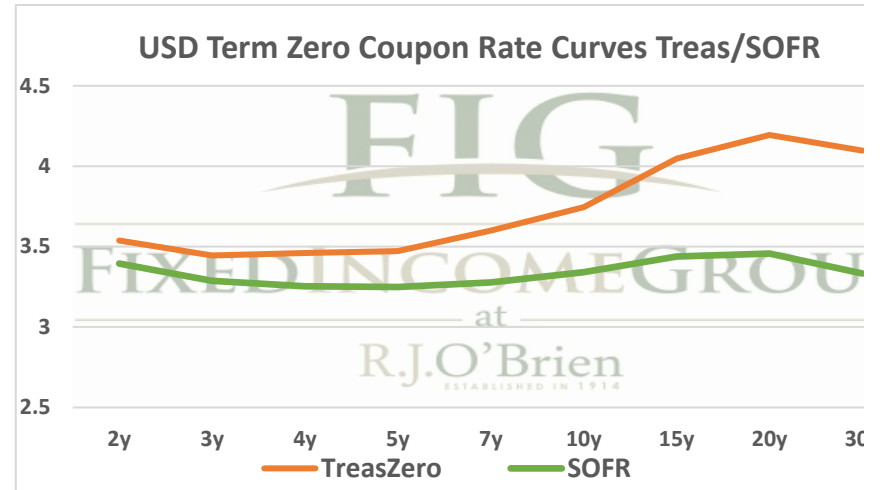
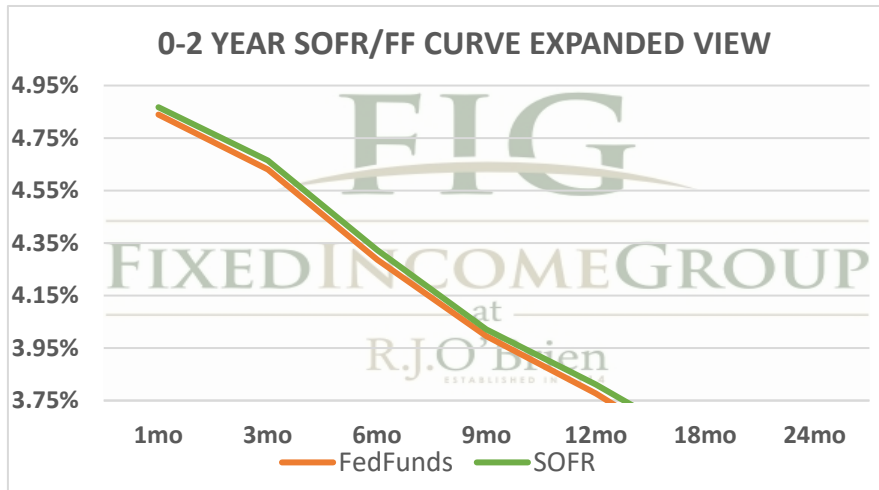


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

| Term SOFR from 1-day Returns | | | | | | | |
|------------------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| 4.86733% | 4.66484% | 4.32332% | 4.02086% | 3.81131% | 3.57208% | 3.46277% | 3.41469% |
| 1.004056111 | 1.011791684 | 1.021736673 | 1.030491501 | 1.038642463 | 1.054176578 | 1.070217306 | 1.103863617 |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | 36mo |
| 9/24/2024 | 9/24/2024 | 9/24/2024 | 9/24/2024 | 9/24/2024 | 9/24/2024 | 9/24/2024 | 9/24/2024 |
| 10/23/2024 | 12/23/2024 | 3/23/2025 | 6/23/2025 | 9/23/2025 | 3/23/2026 | 9/23/2026 | 9/23/2027 |
| 30 | 91 | 181 | 273 | 365 | 546 | 730 | 1095 |

| Term FedFunds from 1-day Returns | | | | | | | |
|----------------------------------|------------|------------|------------|------------|------------|------------|--|
| 4.83925% | 4.63020% | 4.28598% | 3.99521% | 3.77657% | 3.51878% | 3.38471% | |
| 100.40327% | 101.17041% | 102.15490% | 103.02970% | 103.82903% | 105.33681% | 106.86343% | |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | |
| 9/24/2024 | 9/24/2024 | 9/24/2024 | 9/24/2024 | 9/24/2024 | 9/24/2024 | 9/24/2024 | |
| 10/23/2024 | 12/23/2024 | 3/23/2025 | 6/23/2025 | 9/23/2025 | 3/23/2026 | 9/23/2026 | |
| 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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