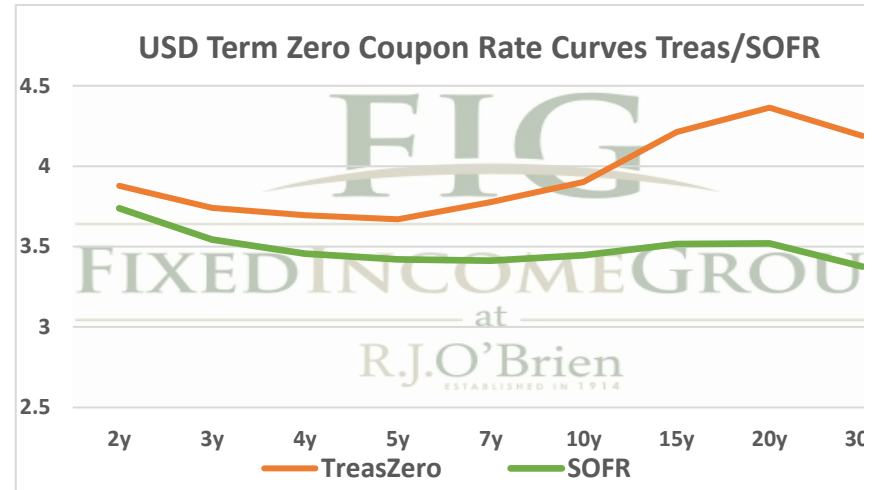
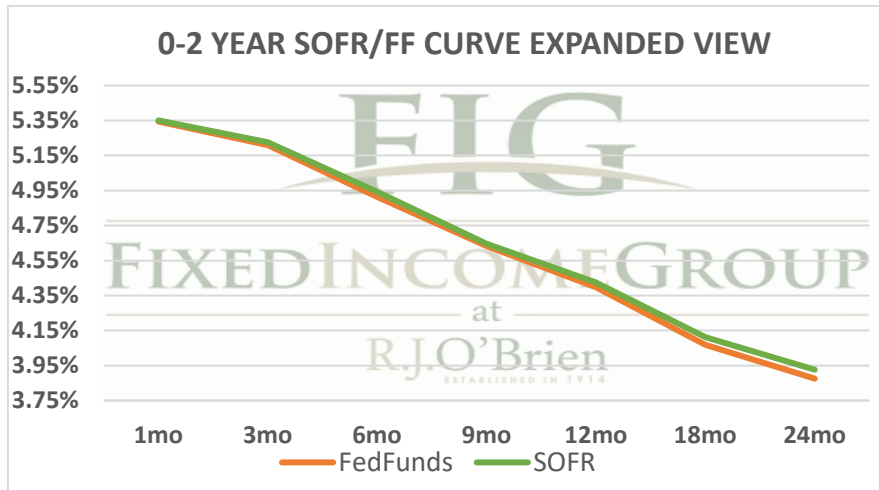


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35056%	5.22593%	4.94209%	4.64542%	4.42476%	4.11177%	3.92623%	3.75947%
1.004607431	1.013355157	1.02525955	1.035227805	1.044862164	1.062704567	1.079615153	1.114350556
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/3/2024	8/3/2024	8/3/2024	8/3/2024	8/3/2024	8/3/2024	8/3/2024	8/3/2024
9/2/2024	11/2/2024	2/2/2025	5/2/2025	8/2/2025	2/2/2026	8/2/2026	8/2/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.34435%	5.20901%	4.91219%	4.63257%	4.39758%	4.06916%	3.87530%	
100.46021%	101.33119%	102.51068%	103.51303%	104.45866%	106.20546%	107.85825%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/3/2024	8/3/2024	8/3/2024	8/3/2024	8/3/2024	8/3/2024	8/3/2024	
9/2/2024	11/2/2024	2/2/2025	5/2/2025	8/2/2025	2/2/2026	8/2/2026	
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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