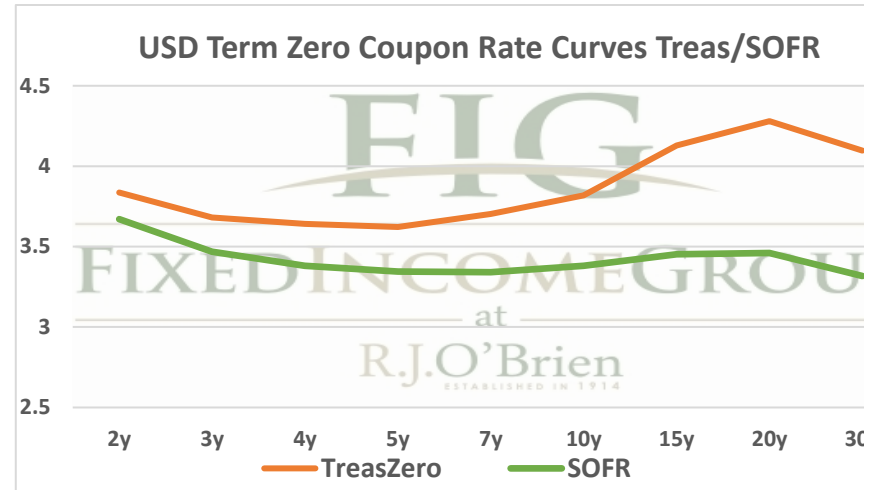
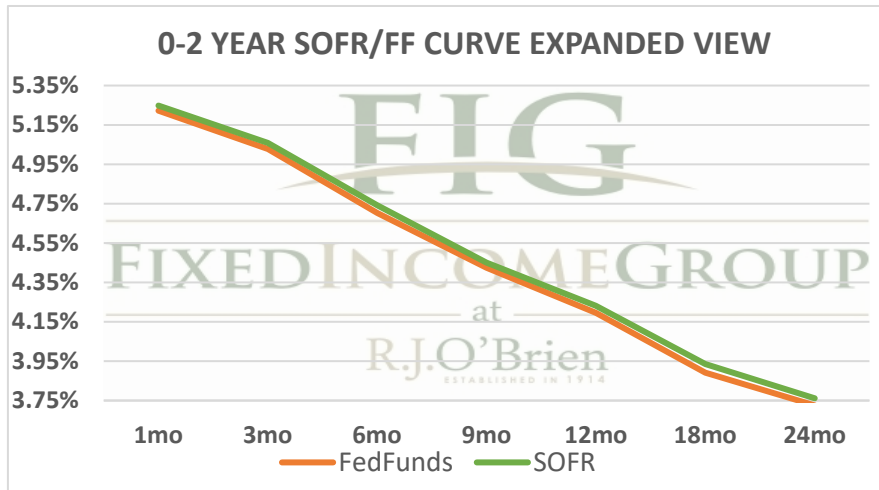


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.24811%	5.05823%	4.74095%	4.45002%	4.23151%	3.93463%	3.76141%	3.61672%
1.004519203	1.012926577	1.024099817	1.033745992	1.042902809	1.059893884	1.076272935	1.110008566
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/29/2024	8/29/2024	8/29/2024	8/29/2024	8/29/2024	8/29/2024	8/29/2024	8/29/2024
9/28/2024	11/28/2024	2/27/2025	5/28/2025	8/28/2025	2/27/2026	8/28/2026	8/28/2027
31	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.22230%	5.02782%	4.70322%	4.42414%	4.19515%	3.89076%	3.72515%	
100.44970%	101.28489%	102.39080%	103.35497%	104.25342%	105.92260%	107.55378%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/29/2024	8/29/2024	8/29/2024	8/29/2024	8/29/2024	8/29/2024	8/29/2024	
9/28/2024	11/28/2024	2/27/2025	5/28/2025	8/28/2025	2/27/2026	8/28/2026	
31	92	183	273	365	548	730	

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For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439

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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