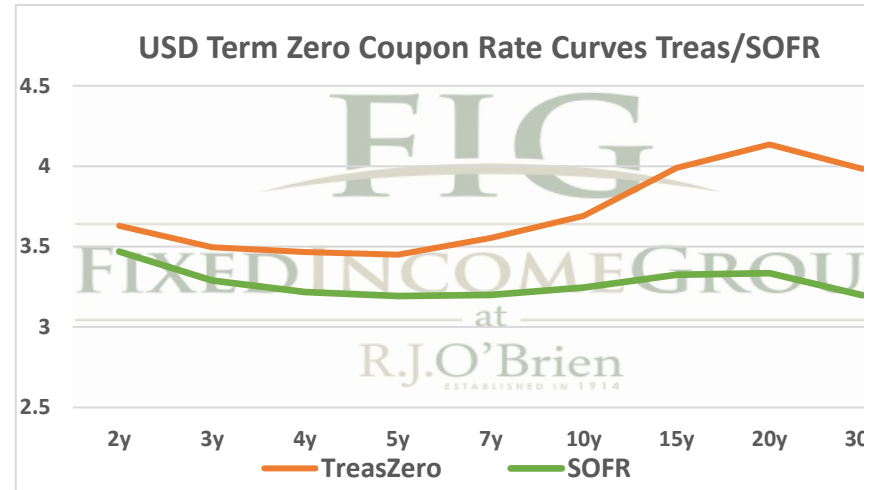
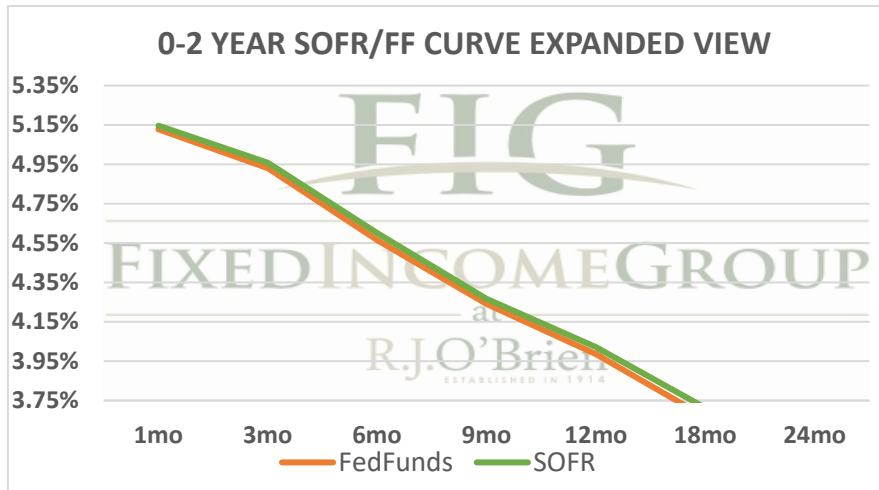


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.14611%	4.95698%	4.59967%	4.26707%	4.02157%	3.71207%	3.54260%	3.41675%
1.004288424	1.012530139	1.023126108	1.032358616	1.040774247	1.056299718	1.071836111	1.103926243
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/10/2024	9/10/2024	9/10/2024	9/10/2024	9/10/2024	9/10/2024	9/10/2024	9/10/2024
10/9/2024	12/9/2024	3/9/2025	6/9/2025	9/9/2025	3/9/2026	9/9/2026	9/9/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
5.12764%	4.92962%	4.56475%	4.24037%	3.98650%	3.66582%	3.48837%	
100.42730%	101.24610%	102.29506%	103.21562%	104.04187%	105.55983%	107.07363%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/10/2024	9/10/2024	9/10/2024	9/10/2024	9/10/2024	9/10/2024	9/10/2024	
10/9/2024	12/9/2024	3/9/2025	6/9/2025	9/9/2025	3/9/2026	9/9/2026	
30	91	181	273	365	546	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

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