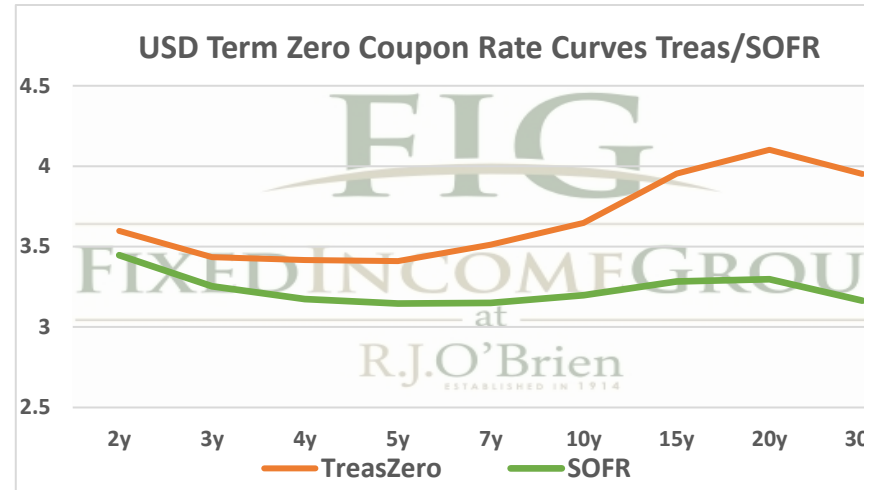
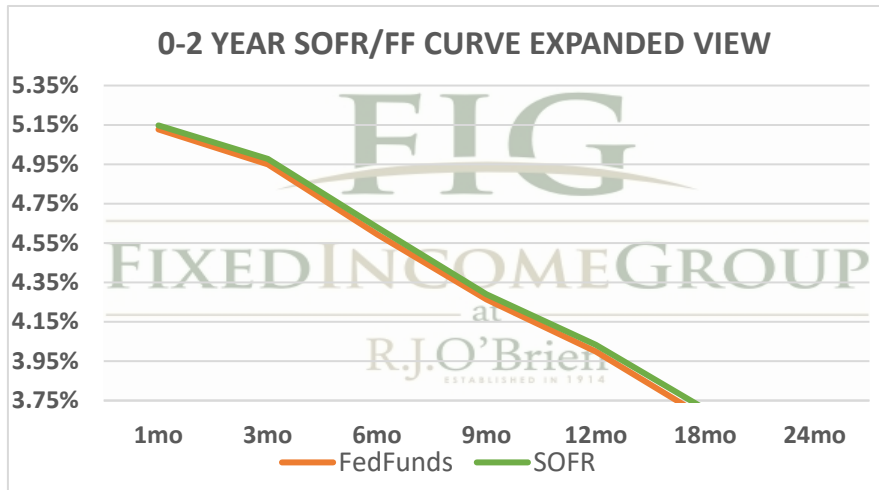


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.14737%	4.97692%	4.62915%	4.29032%	4.03371%	3.70645%	3.52547%	3.38274%
1.004289478	1.012580547	1.023274361	1.032534947	1.04089731	1.056214552	1.07148871	1.102891752
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/12/2024	9/12/2024	9/12/2024	9/12/2024	9/12/2024	9/12/2024	9/12/2024	9/12/2024
10/11/2024	12/11/2024	3/11/2025	6/11/2025	9/11/2025	3/11/2026	9/11/2026	9/11/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
5.12713%	4.94956%	4.59373%	4.26396%	3.99951%	3.66308%	3.47969%	
100.42726%	101.25114%	102.30962%	103.23350%	104.05506%	105.55567%	107.05604%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/12/2024	9/12/2024	9/12/2024	9/12/2024	9/12/2024	9/12/2024	9/12/2024	
10/11/2024	12/11/2024	3/11/2025	6/11/2025	9/11/2025	3/11/2026	9/11/2026	
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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