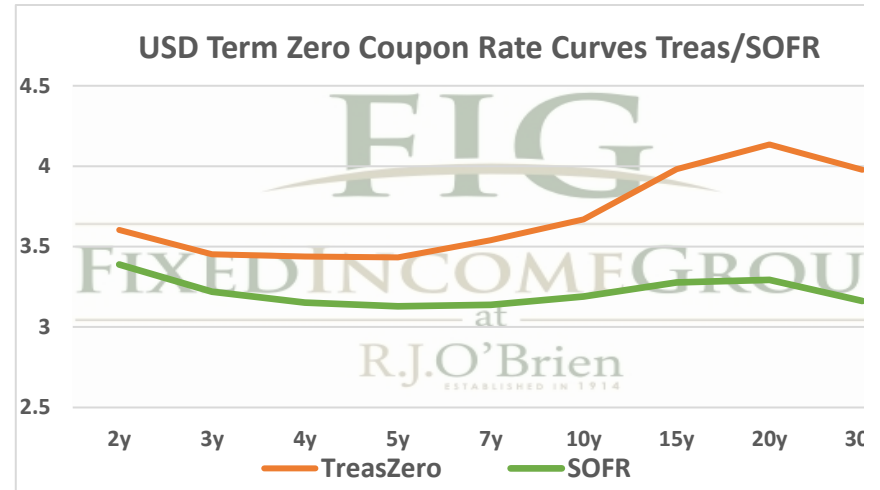
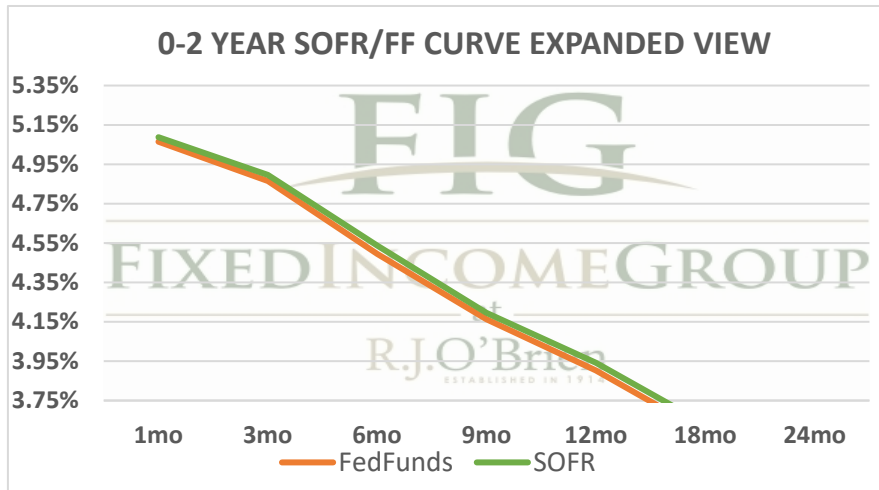


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.08748%	4.89583%	4.53642%	4.19568%	3.94138%	3.63060%	3.46631%	3.34858%
1.004239563	1.012375568	1.022808117	1.031817244	1.039961181	1.055064141	1.070289159	1.101852613
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/13/2024	9/13/2024	9/13/2024	9/13/2024	9/13/2024	9/13/2024	9/13/2024	9/13/2024
10/12/2024	12/12/2024	3/12/2025	6/12/2025	9/12/2025	3/12/2026	9/12/2026	9/12/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
5.06478%	4.86458%	4.49498%	4.16256%	3.90271%	3.58777%	3.42399%	
100.42206%	101.22966%	102.25998%	103.15661%	103.95692%	105.44146%	106.94310%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/13/2024	9/13/2024	9/13/2024	9/13/2024	9/13/2024	9/13/2024	9/13/2024	
10/12/2024	12/12/2024	3/12/2025	6/12/2025	9/12/2025	3/12/2026	9/12/2026	
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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