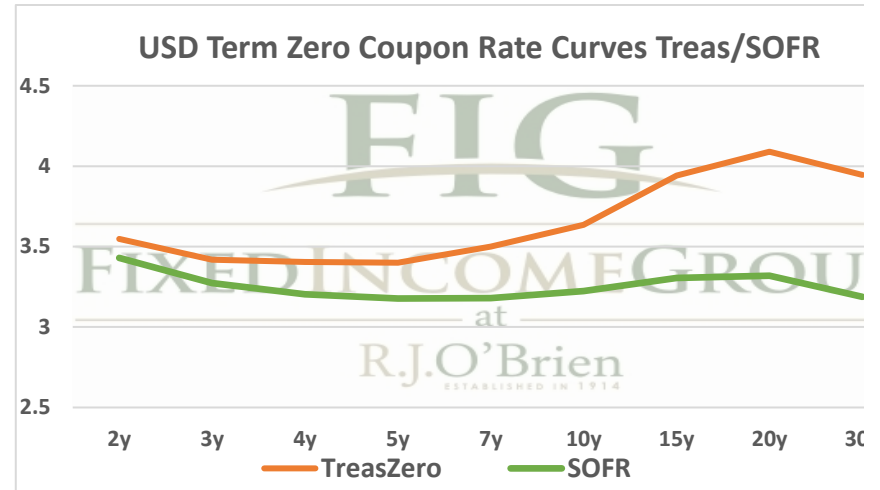
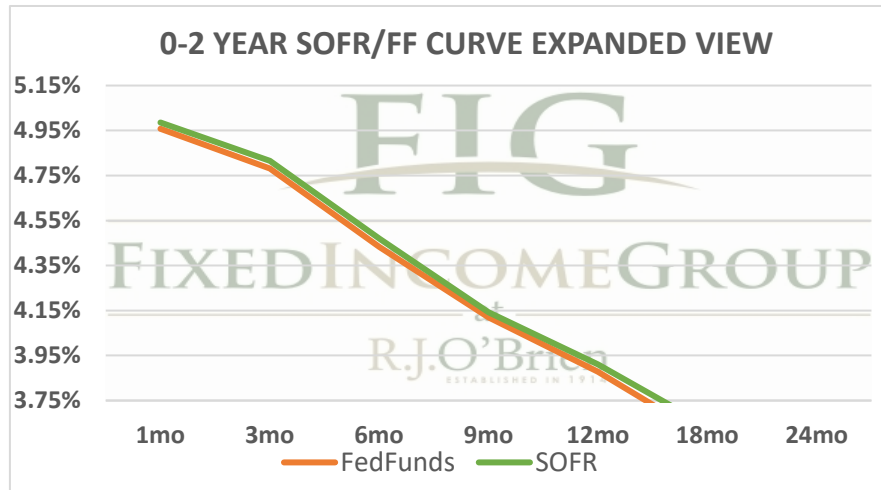


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.98569%	4.81599%	4.46933%	4.14326%	3.91091%	3.63687%	3.49792%	3.39928%
1.004154741	1.012173748	1.022470801	1.031419706	1.039652264	1.055159172	1.070930066	1.103394889
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/18/2024	9/18/2024	9/18/2024	9/18/2024	9/18/2024	9/18/2024	9/18/2024	9/18/2024
10/17/2024	12/17/2024	3/17/2025	6/17/2025	9/17/2025	3/17/2026	9/17/2026	9/17/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.95777%	4.78078%	4.43211%	4.11922%	3.87794%	3.58491%	3.43033%	
100.41315%	101.20848%	102.22837%	103.12375%	103.93180%	105.43711%	106.95594%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/18/2024	9/18/2024	9/18/2024	9/18/2024	9/18/2024	9/18/2024	9/18/2024	
10/17/2024	12/17/2024	3/17/2025	6/17/2025	9/17/2025	3/17/2026	9/17/2026	
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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