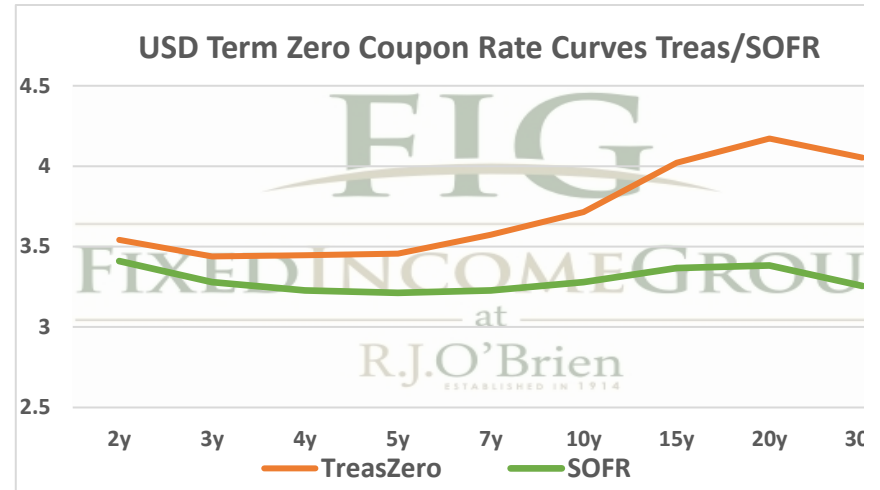
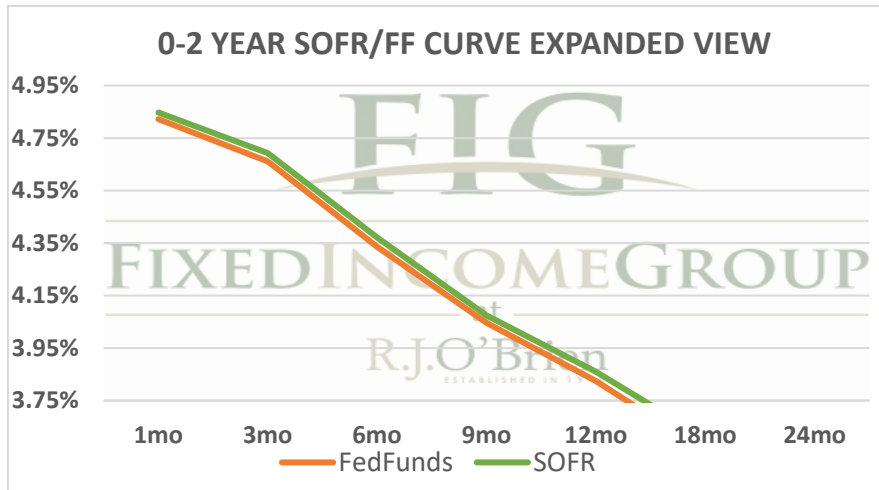


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

| Term SOFR from 1-day Returns | | | | | | | |
|------------------------------|-------------|-------------|-------------|-------------|-------------|------------|------------|
| 4.84725% | 4.69255% | 4.37026% | 4.07406% | 3.85930% | 3.60694% | 3.48272% | 3.40980% |
| 1.004039376 | 1.011861724 | 1.021972684 | 1.030894943 | 1.039129048 | 1.054705242 | 1.07062187 | 1.10371484 |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | 36mo |
| 9/20/2024 | 9/20/2024 | 9/20/2024 | 9/20/2024 | 9/20/2024 | 9/20/2024 | 9/20/2024 | 9/20/2024 |
| 10/19/2024 | 12/19/2024 | 3/19/2025 | 6/19/2025 | 9/19/2025 | 3/19/2026 | 9/19/2026 | 9/19/2027 |
| 30 | 91 | 181 | 273 | 365 | 546 | 730 | 1095 |

| Term FedFunds from 1-day Returns | | | | | | | |
|----------------------------------|------------|------------|------------|------------|------------|------------|--|
| 4.82184% | 4.66076% | 4.33544% | 4.04657% | 3.82432% | 3.55729% | 3.41764% | |
| 100.40182% | 101.17814% | 102.17976% | 103.06865% | 103.87744% | 105.39522% | 106.93021% | |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | |
| 9/20/2024 | 9/20/2024 | 9/20/2024 | 9/20/2024 | 9/20/2024 | 9/20/2024 | 9/20/2024 | |
| 10/19/2024 | 12/19/2024 | 3/19/2025 | 6/19/2025 | 9/19/2025 | 3/19/2026 | 9/19/2026 | |
| 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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