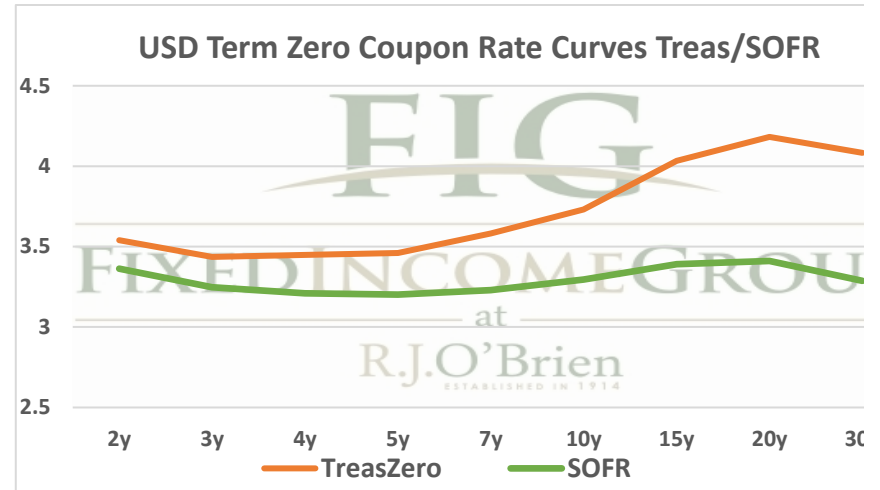
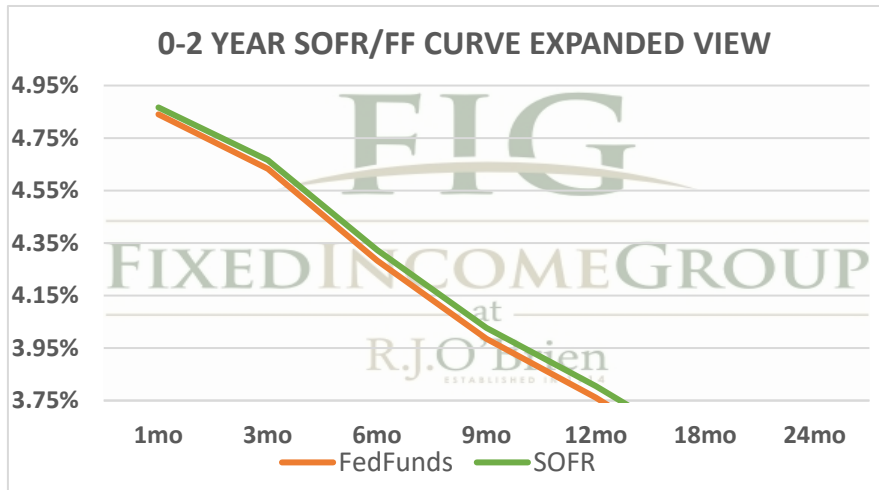


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.86651%	4.66601%	4.32271%	4.02639%	3.80533%	3.55458%	3.43858%	3.38138%
1.004055428	1.011794628	1.021733649	1.030533439	1.038581771	1.053911191	1.069726721	1.102850223
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/23/2024	9/23/2024	9/23/2024	9/23/2024	9/23/2024	9/23/2024	9/23/2024	9/23/2024
10/22/2024	12/22/2024	3/22/2025	6/22/2025	9/22/2025	3/22/2026	9/22/2026	9/22/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.84011%	4.63289%	4.28338%	3.98503%	3.76062%	3.50069%	3.36954%	
100.40334%	101.17109%	102.15359%	103.02198%	103.81286%	105.30938%	106.83269%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/23/2024	9/23/2024	9/23/2024	9/23/2024	9/23/2024	9/23/2024	9/23/2024	
10/22/2024	12/22/2024	3/22/2025	6/22/2025	9/22/2025	3/22/2026	9/22/2026	
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

The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.

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