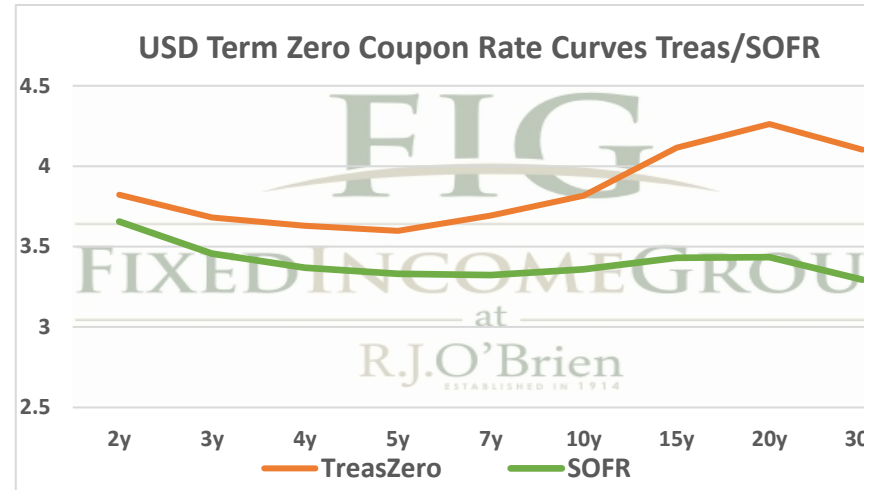
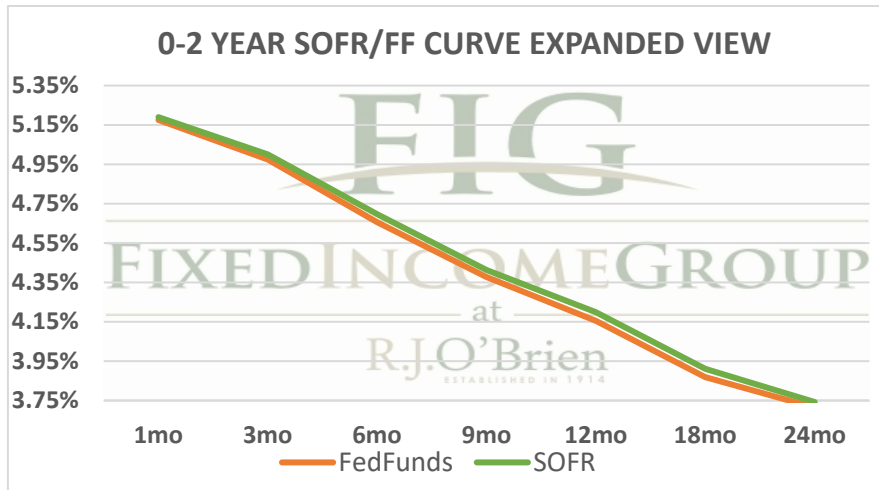


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.18938%	5.00051%	4.69663%	4.41295%	4.19834%	3.91117%	3.74223%	3.60274%
1.004324483	1.012640182	1.023613634	1.033464857	1.042566496	1.059319452	1.075884131	1.109583431
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/4/2024	9/4/2024	9/4/2024	9/4/2024	9/4/2024	9/4/2024	9/4/2024	9/4/2024
10/3/2024	12/3/2024	3/3/2025	6/3/2025	9/3/2025	3/3/2026	9/3/2026	9/3/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
5.17514%	4.97464%	4.65464%	4.37781%	4.15542%	3.86891%	3.71389%	
100.43126%	101.25748%	102.34025%	103.31984%	104.21313%	105.86784%	107.53095%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/4/2024	9/4/2024	9/4/2024	9/4/2024	9/4/2024	9/4/2024	9/4/2024	
10/3/2024	12/3/2024	3/3/2025	6/3/2025	9/3/2025	3/3/2026	9/3/2026	
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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