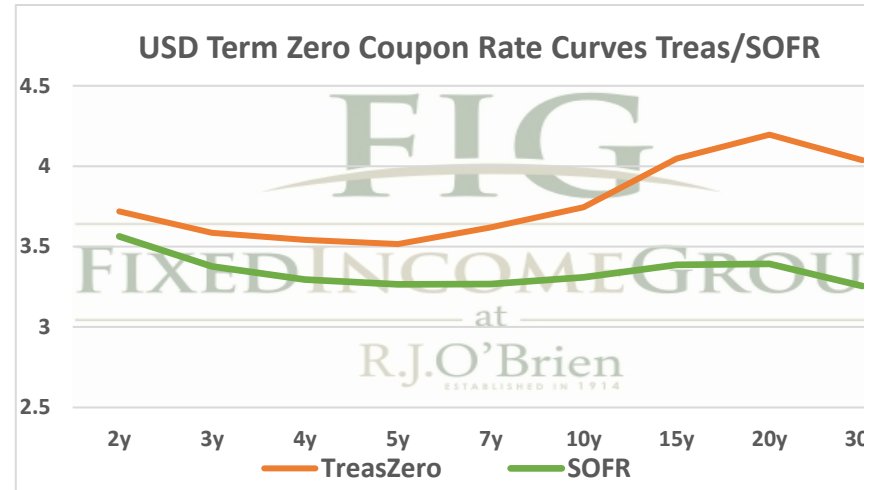
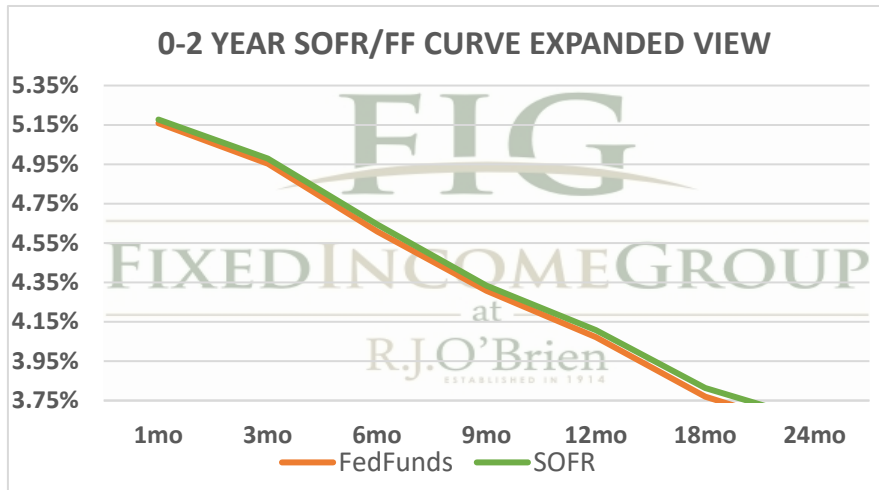


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.17722%	4.97961%	4.64417%	4.33385%	4.10845%	3.81410%	3.64696%	3.51675%
1.004314351	1.012587351	1.023349853	1.032865037	1.041655078	1.057847149	1.073952192	1.106967822
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/5/2024	9/5/2024	9/5/2024	9/5/2024	9/5/2024	9/5/2024	9/5/2024	9/5/2024
10/4/2024	12/4/2024	3/4/2025	6/4/2025	9/4/2025	3/4/2026	9/4/2026	9/4/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
5.15881%	4.95214%	4.60840%	4.30772%	4.07231%	3.76926%	3.59625%	
100.42990%	101.25179%	102.31700%	103.26669%	104.12887%	105.71670%	107.29239%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/5/2024	9/5/2024	9/5/2024	9/5/2024	9/5/2024	9/5/2024	9/5/2024	
10/4/2024	12/4/2024	3/4/2025	6/4/2025	9/4/2025	3/4/2026	9/4/2026	
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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