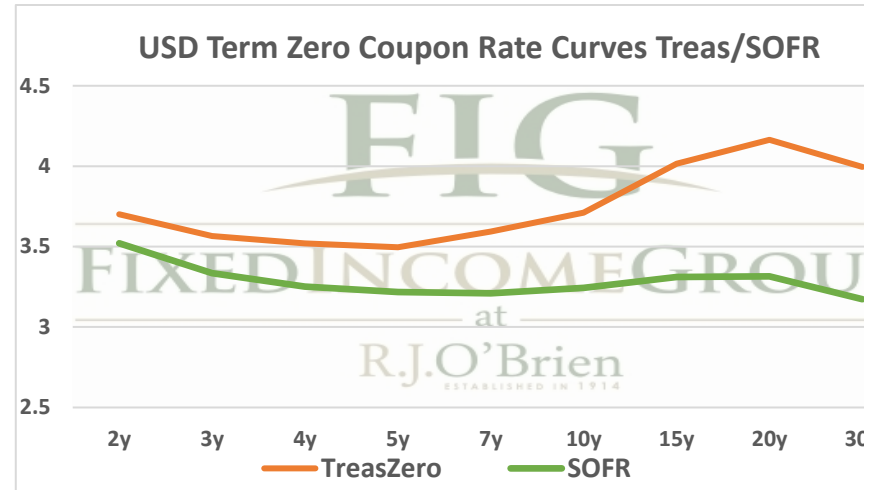
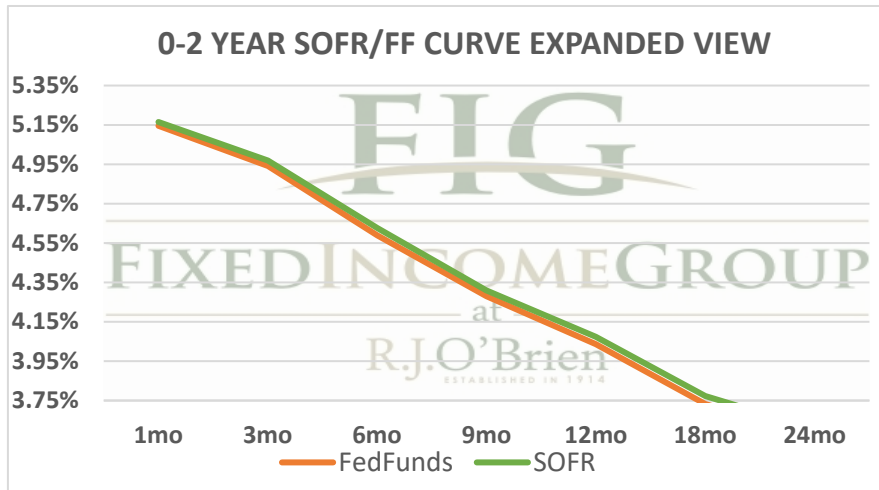


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.16477%	4.96940%	4.62630%	4.30947%	4.07416%	3.77288%	3.60464%	3.47260%
1.004303978	1.012561544	1.023259987	1.032680119	1.041307467	1.057222026	1.073094074	1.105624819
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/6/2024	9/6/2024	9/6/2024	9/6/2024	9/6/2024	9/6/2024	9/6/2024	9/6/2024
10/5/2024	12/5/2024	3/5/2025	6/5/2025	9/5/2025	3/5/2026	9/5/2026	9/5/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
5.14549%	4.94141%	4.58865%	4.28044%	4.03638%	3.73173%	3.56649%	
100.42879%	101.24908%	102.30707%	103.24600%	104.09244%	105.65979%	107.23206%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/6/2024	9/6/2024	9/6/2024	9/6/2024	9/6/2024	9/6/2024	9/6/2024	
10/5/2024	12/5/2024	3/5/2025	6/5/2025	9/5/2025	3/5/2026	9/5/2026	
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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