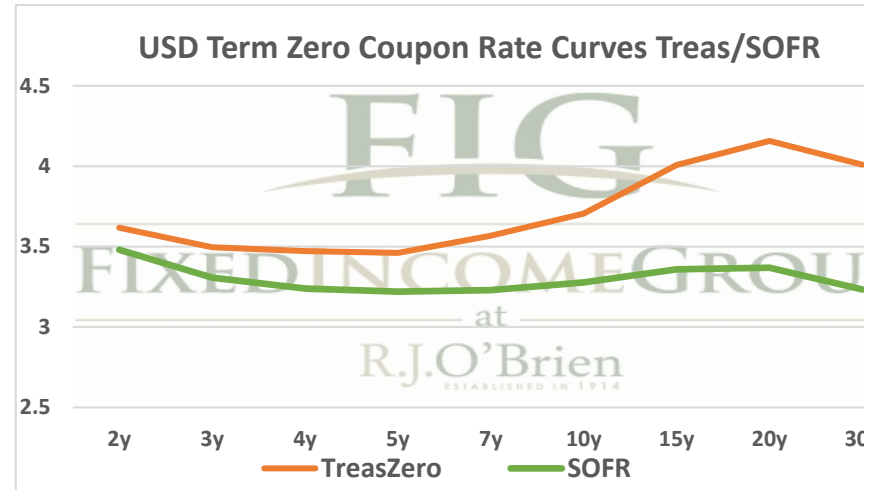
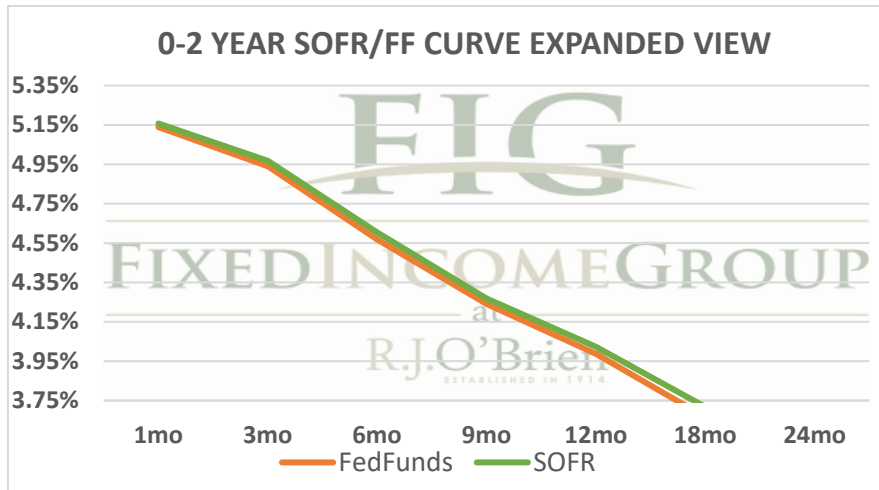


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.15707%	4.96730%	4.60371%	4.26814%	4.02321%	3.71691%	3.55224%	3.43516%
1.004297562	1.012556218	1.023146414	1.032366708	1.040790928	1.056373094	1.072031486	1.104486073
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/9/2024	9/9/2024	9/9/2024	9/9/2024	9/9/2024	9/9/2024	9/9/2024	9/9/2024
10/8/2024	12/8/2024	3/8/2025	6/8/2025	9/8/2025	3/8/2026	9/8/2026	9/8/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
5.13905%	4.94001%	4.56767%	4.24089%	3.98718%	3.66510%	3.47965%	
100.42825%	101.24872%	102.29653%	103.21601%	104.04256%	105.55873%	107.05596%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/9/2024	9/9/2024	9/9/2024	9/9/2024	9/9/2024	9/9/2024	9/9/2024	
10/8/2024	12/8/2024	3/8/2025	6/8/2025	9/8/2025	3/8/2026	9/8/2026	
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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