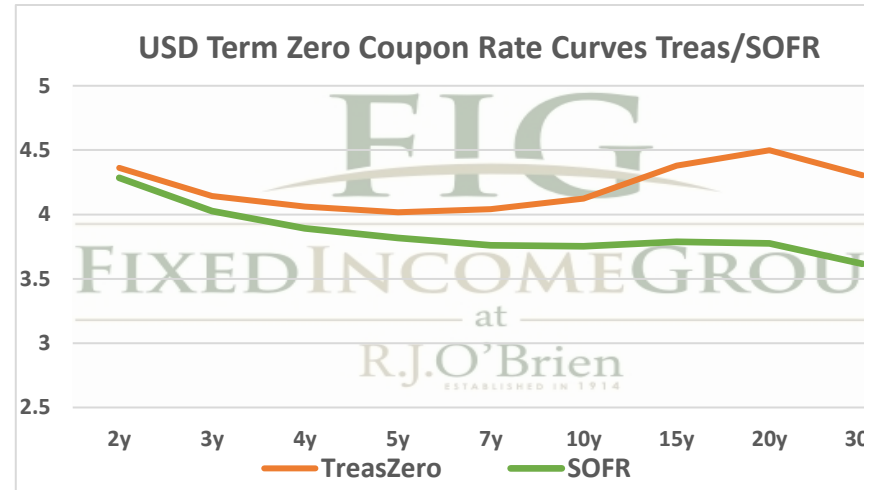
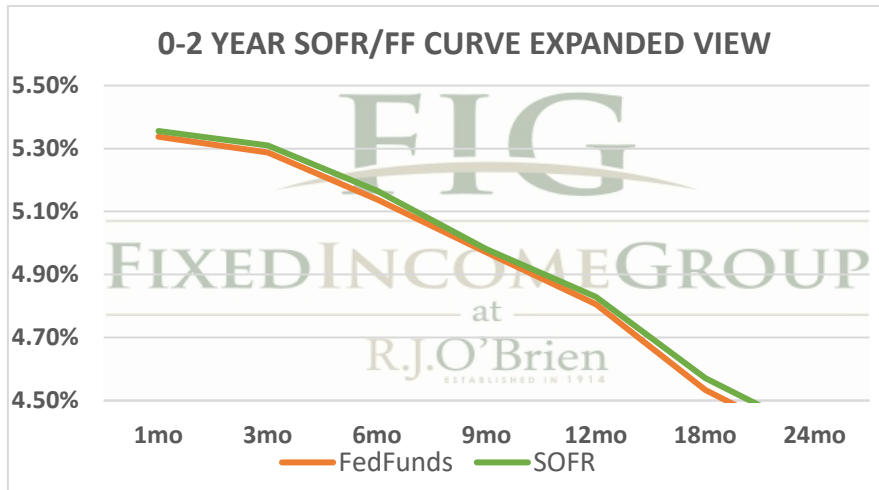


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35563%	5.30970%	5.16576%	4.98094%	4.82912%	4.57102%	4.39639%	4.21619%
1.00461179	1.01356924	1.026402789	1.037910482	1.048961915	1.069707995	1.089148985	1.128242418
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/18/2024	7/18/2024	7/18/2024	7/18/2024	7/18/2024	7/18/2024	7/18/2024	7/18/2024
8/17/2024	10/17/2024	1/17/2025	4/17/2025	7/17/2025	1/17/2026	7/17/2026	7/17/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.33737%	5.28735%	5.13805%	4.97058%	4.80615%	4.53316%	4.35720%	
100.45961%	101.35121%	102.62611%	103.78317%	104.87291%	106.91307%	108.83543%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/18/2024	7/18/2024	7/18/2024	7/18/2024	7/18/2024	7/18/2024	7/18/2024	
8/17/2024	10/17/2024	1/17/2025	4/17/2025	7/17/2025	1/17/2026	7/17/2026	
31	92	184	274	365	549	730	

7/18/2024 7:00 ct

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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