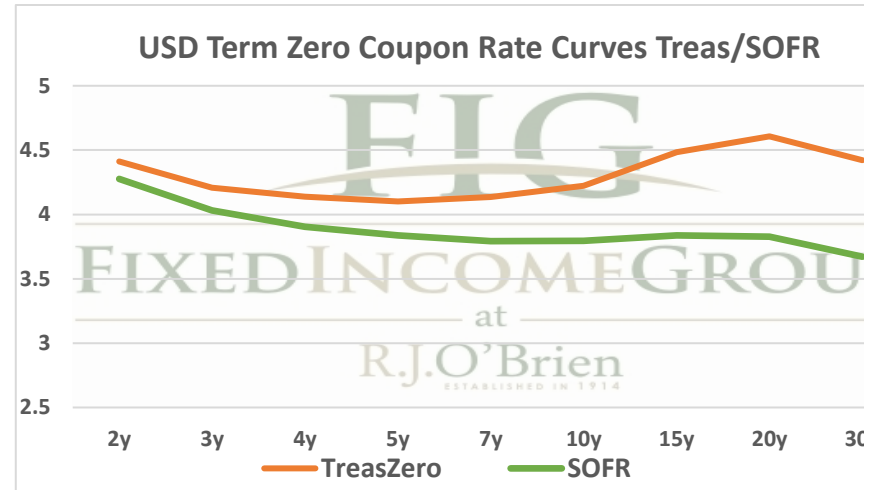
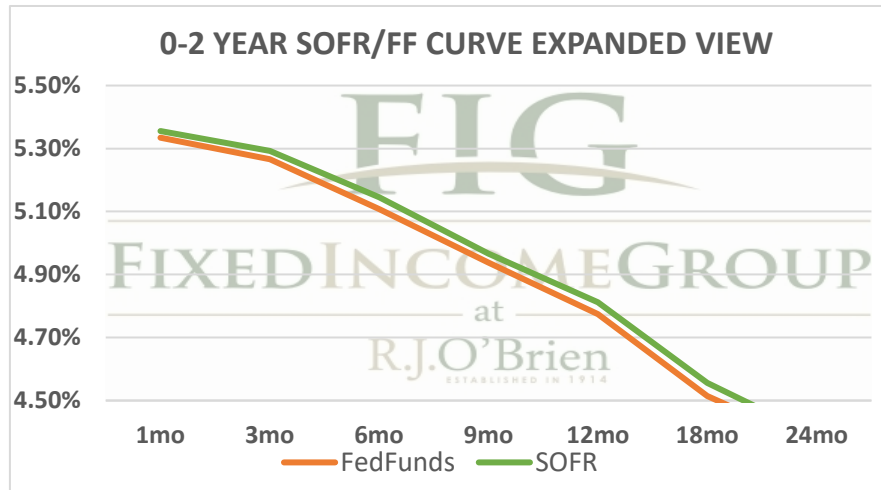


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35546%	5.29218%	5.14533%	4.96642%	4.81222%	4.55596%	4.38712%	4.21980%
1.00461165	1.013524448	1.026298342	1.037799945	1.04879053	1.06947834	1.088961082	1.128352141
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/24/2024	7/24/2024	7/24/2024	7/24/2024	7/24/2024	7/24/2024	7/24/2024	7/24/2024
8/23/2024	10/23/2024	1/23/2025	4/23/2025	7/23/2025	1/23/2026	7/23/2026	7/23/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.33439%	5.26618%	5.10754%	4.93742%	4.77391%	4.51478%	4.35886%	
100.45935%	101.34580%	102.61052%	103.75793%	104.84022%	106.88504%	108.83880%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/24/2024	7/24/2024	7/24/2024	7/24/2024	7/24/2024	7/24/2024	7/24/2024	
8/23/2024	10/23/2024	1/23/2025	4/23/2025	7/23/2025	1/23/2026	7/23/2026	
31	92	184	274	365	549	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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