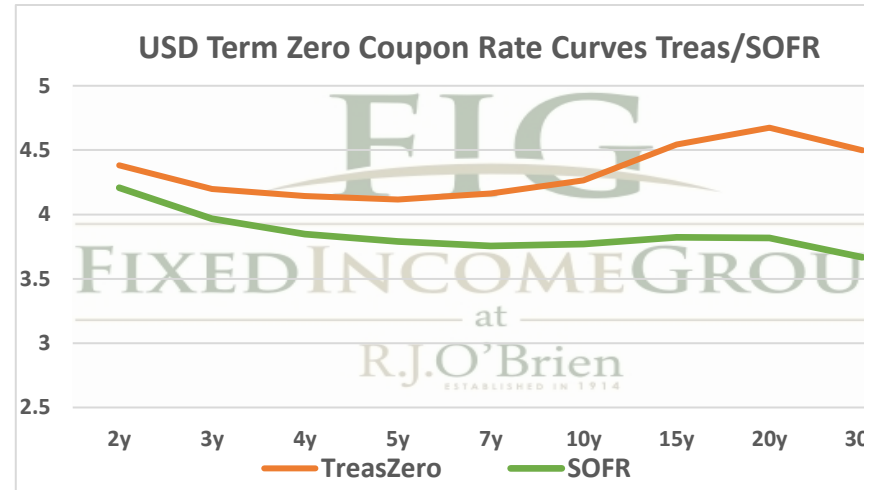
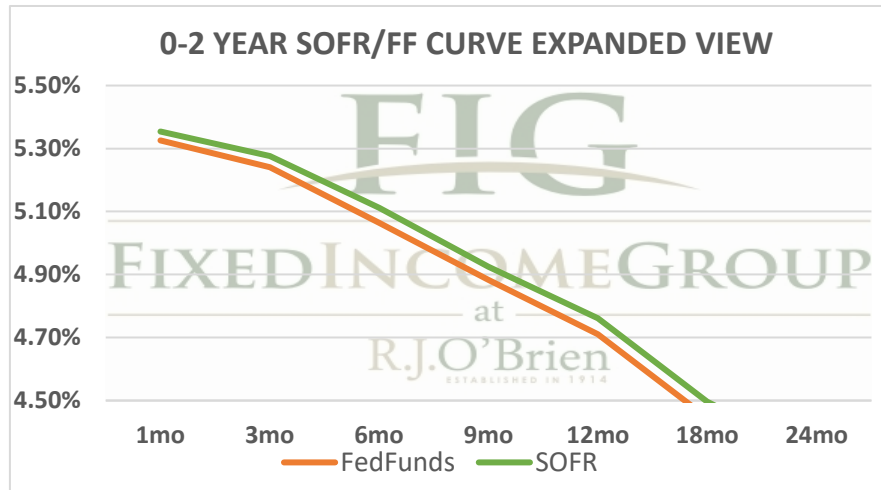


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35395%	5.27571%	5.11207%	4.92519%	4.76126%	4.49551%	4.32364%	4.15725%
1.004610344	1.013482373	1.026128342	1.03748614	1.048273899	1.068556483	1.087673725	1.126449777
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/25/2024	7/25/2024	7/25/2024	7/25/2024	7/25/2024	7/25/2024	7/25/2024	7/25/2024
8/24/2024	10/24/2024	1/24/2025	4/24/2025	7/24/2025	1/24/2026	7/24/2026	7/24/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.32570%	5.24079%	5.06414%	4.88327%	4.71071%	4.44548%	4.29352%	
100.45860%	101.33931%	102.58834%	103.71671%	104.77613%	106.77936%	108.70631%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/25/2024	7/25/2024	7/25/2024	7/25/2024	7/25/2024	7/25/2024	7/25/2024	
8/24/2024	10/24/2024	1/24/2025	4/24/2025	7/24/2025	1/24/2026	7/24/2026	
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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