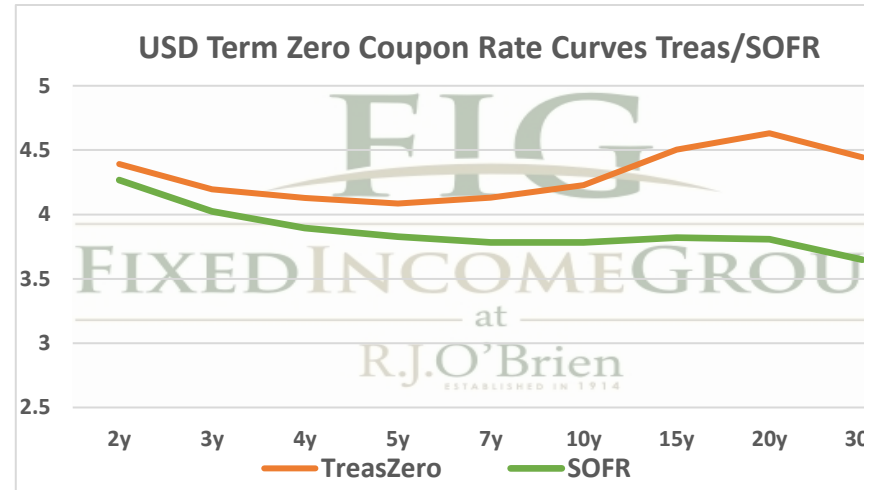
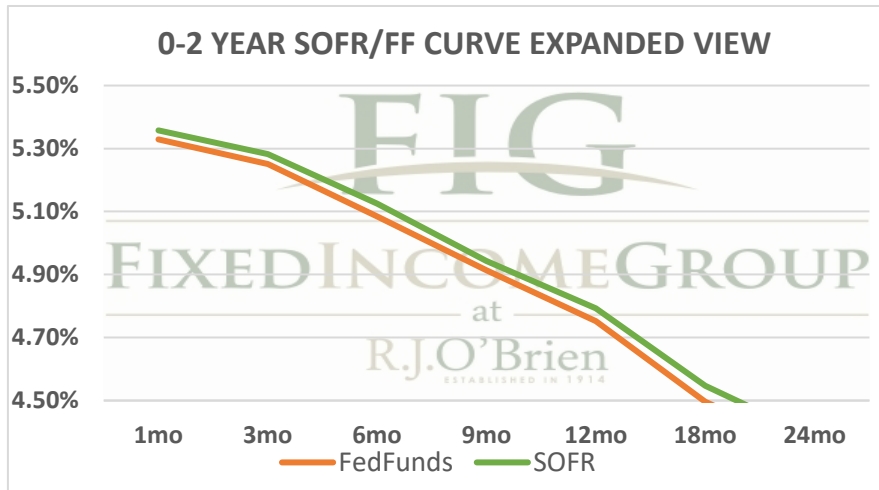


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35759%	5.28243%	5.12434%	4.94309%	4.79264%	4.54695%	4.38323%	4.21716%
1.004613478	1.013499539	1.026191063	1.037622427	1.048592029	1.069341004	1.088882138	1.128271966
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/26/2024	7/26/2024	7/26/2024	7/26/2024	7/26/2024	7/26/2024	7/26/2024	7/26/2024
8/25/2024	10/25/2024	1/25/2025	4/25/2025	7/25/2025	1/25/2026	7/25/2026	7/25/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.32902%	5.25099%	5.08382%	4.91347%	4.75164%	4.49640%	4.33917%	
100.45889%	101.34192%	102.59840%	103.73970%	104.81763%	106.85701%	108.79887%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/26/2024	7/26/2024	7/26/2024	7/26/2024	7/26/2024	7/26/2024	7/26/2024	
8/25/2024	10/25/2024	1/25/2025	4/25/2025	7/25/2025	1/25/2026	7/25/2026	
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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