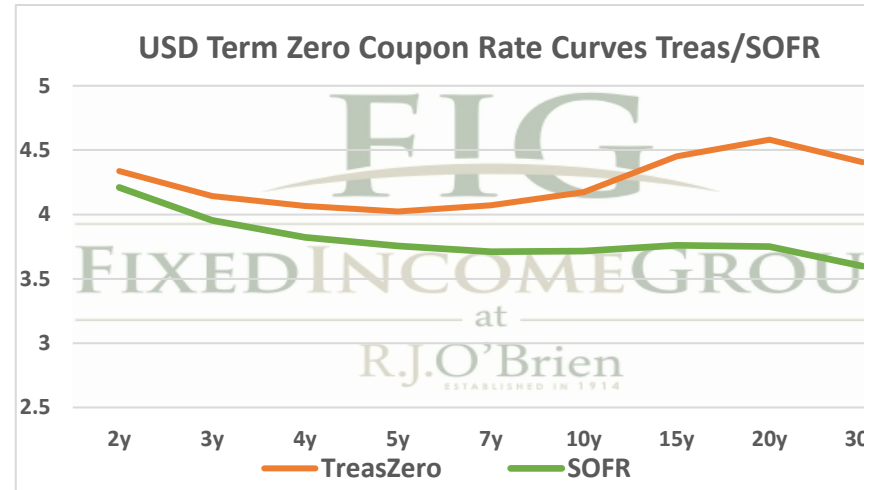
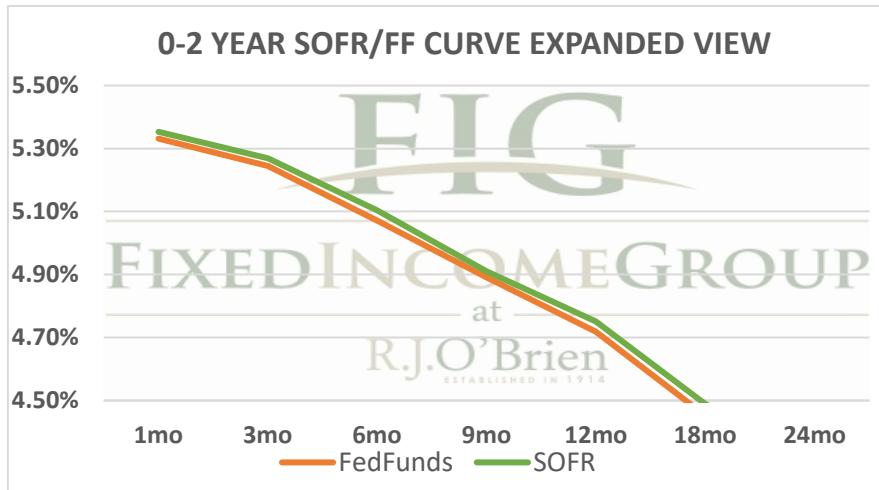


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35313%	5.26873%	5.10336%	4.91063%	4.75078%	4.48913%	4.31510%	4.13546%
1.004609641	1.013464529	1.026083846	1.037375326	1.048167655	1.068459252	1.08750059	1.125787034
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/29/2024	7/29/2024	7/29/2024	7/29/2024	7/29/2024	7/29/2024	7/29/2024	7/29/2024
8/28/2024	10/28/2024	1/28/2025	4/28/2025	7/28/2025	1/28/2026	7/28/2026	7/28/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.33142%	5.24504%	5.07113%	4.89104%	4.71835%	4.45205%	4.29009%	
100.45909%	101.34040%	102.59191%	103.72263%	104.78389%	106.78937%	108.69935%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/29/2024	7/29/2024	7/29/2024	7/29/2024	7/29/2024	7/29/2024	7/29/2024	
8/28/2024	10/28/2024	1/28/2025	4/28/2025	7/28/2025	1/28/2026	7/28/2026	
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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