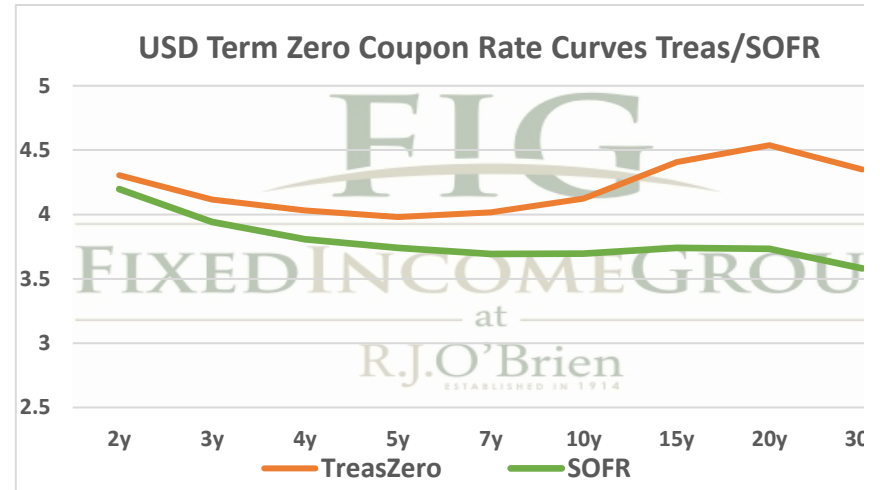
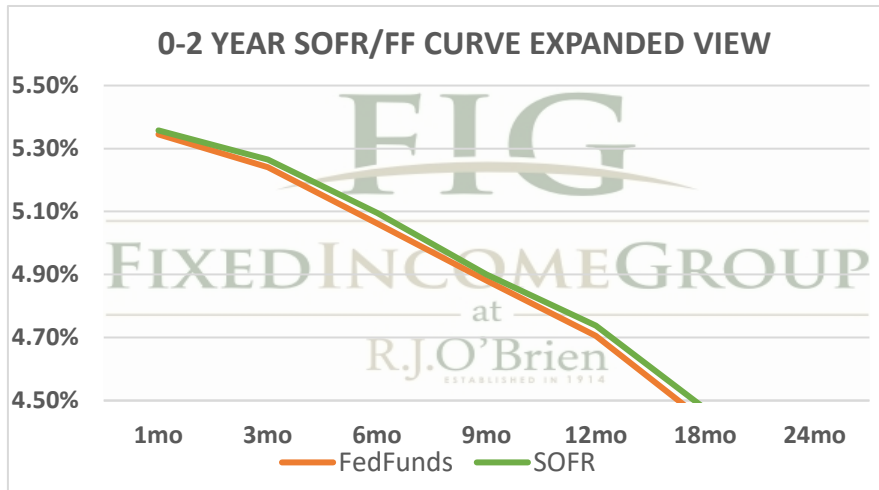


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35756%	5.26528%	5.09587%	4.90002%	4.73750%	4.47412%	4.29915%	4.11981%
1.004613458	1.013455723	1.026045538	1.037158505	1.04803298	1.068230268	1.087177132	1.125310921
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/1/2024	8/1/2024	8/1/2024	8/1/2024	8/1/2024	8/1/2024	8/1/2024	8/1/2024
8/31/2024	10/31/2024	1/31/2025	4/30/2025	7/31/2025	1/31/2026	7/31/2026	7/31/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.34491%	5.24078%	5.06201%	4.88099%	4.70509%	4.43323%	4.26732%	
100.46026%	101.33931%	102.58725%	103.70142%	104.77044%	106.76068%	108.65318%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/1/2024	8/1/2024	8/1/2024	8/1/2024	8/1/2024	8/1/2024	8/1/2024	
8/31/2024	10/31/2024	1/31/2025	4/30/2025	7/31/2025	1/31/2026	7/31/2026	
31	92	184	273	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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