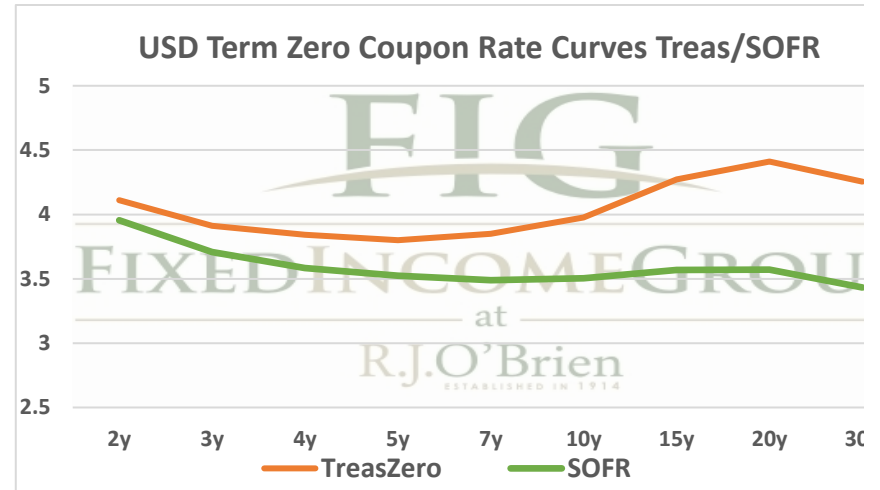
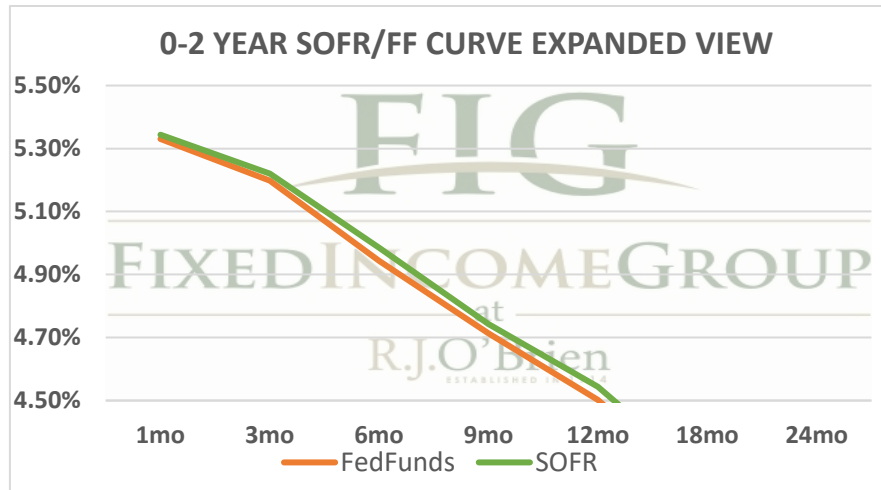


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34383%	5.22080%	4.98472%	4.74288%	4.54335%	4.24547%	4.05916%	3.87606%
1.004601635	1.013342036	1.025477445	1.035966866	1.04606447	1.064743342	1.082310694	1.117896912
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/2/2024	8/2/2024	8/2/2024	8/2/2024	8/2/2024	8/2/2024	8/2/2024	8/2/2024
9/1/2024	11/1/2024	2/1/2025	5/1/2025	8/1/2025	2/1/2026	8/1/2026	8/1/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.33042%	5.19753%	4.94282%	4.71343%	4.50229%	4.19760%	4.01259%	
100.45901%	101.32826%	102.52633%	103.57435%	104.56482%	106.40134%	108.13665%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/2/2024	8/2/2024	8/2/2024	8/2/2024	8/2/2024	8/2/2024	8/2/2024	
9/1/2024	11/1/2024	2/1/2025	5/1/2025	8/1/2025	2/1/2026	8/1/2026	
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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