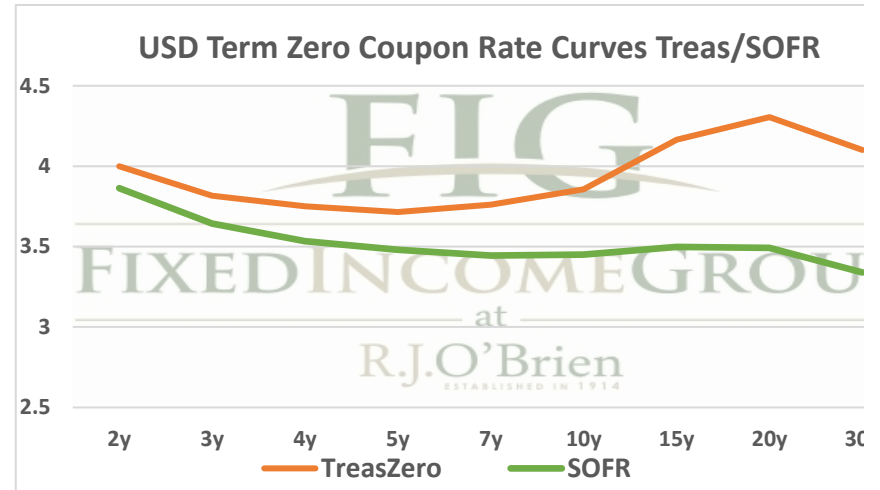
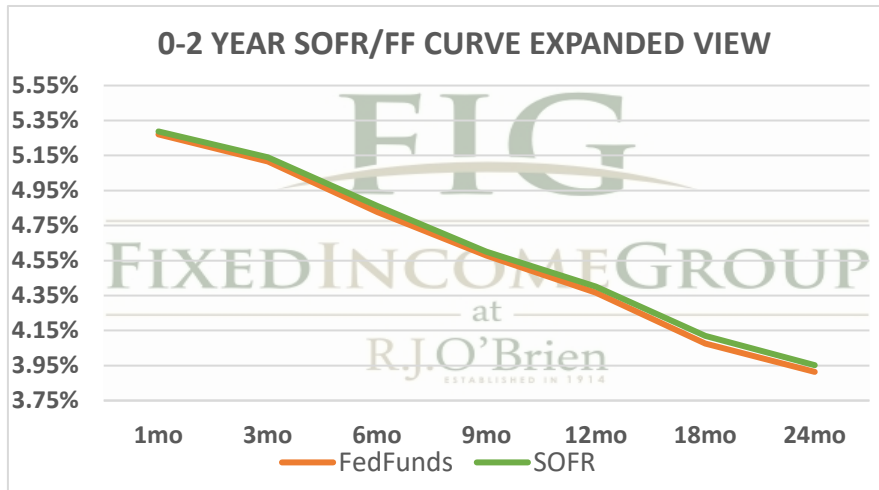


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.28757%	5.13955%	4.86144%	4.60013%	4.40033%	4.11891%	3.95202%	3.79841%
1.004553181	1.013134402	1.024847339	1.034884307	1.044614443	1.062813431	1.08013815	1.115535028
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/19/2024	8/19/2024	8/19/2024	8/19/2024	8/19/2024	8/19/2024	8/19/2024	8/19/2024
9/18/2024	11/18/2024	2/18/2025	5/18/2025	8/18/2025	2/18/2026	8/18/2026	8/18/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.27080%	5.11672%	4.82764%	4.57764%	4.36696%	4.07644%	3.91384%	
100.45387%	101.30761%	102.46746%	103.47138%	104.42761%	106.21657%	107.93640%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/19/2024	8/19/2024	8/19/2024	8/19/2024	8/19/2024	8/19/2024	8/19/2024	
9/18/2024	11/18/2024	2/18/2025	5/18/2025	8/18/2025	2/18/2026	8/18/2026	
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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