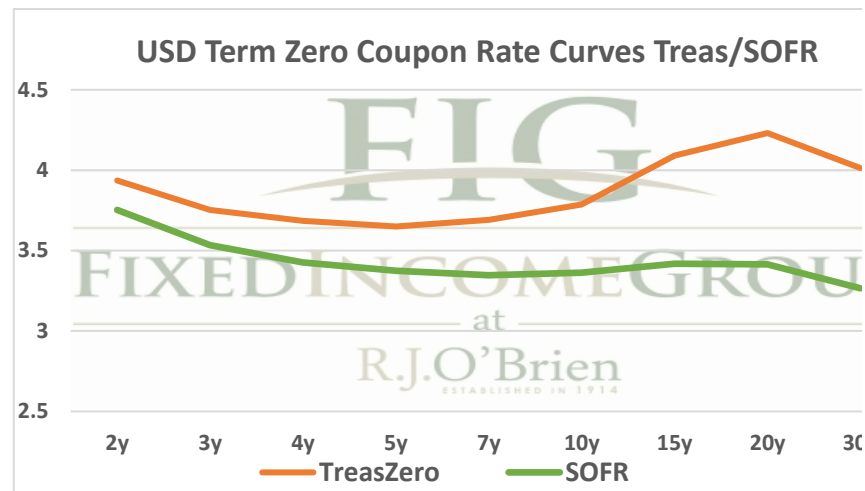
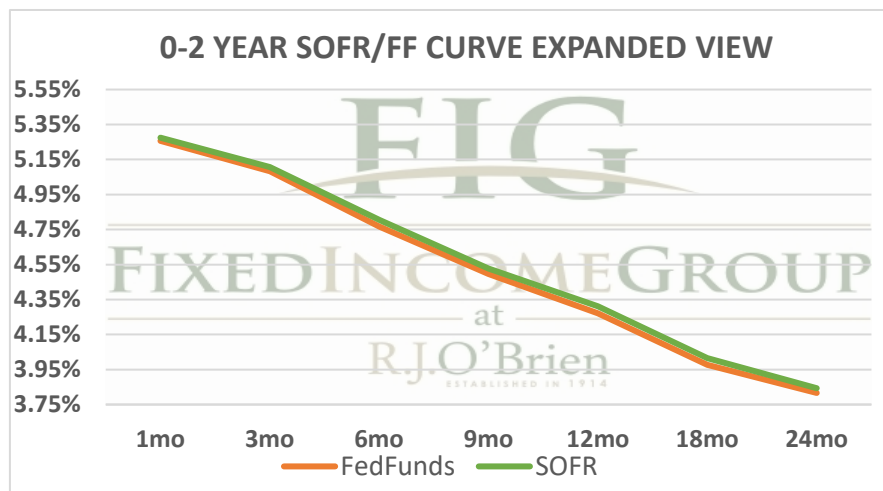


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.27489%	5.10667%	4.80591%	4.52675%	4.31122%	4.01609%	3.84326%	3.68461%
1.004542264	1.013050388	1.024563542	1.034327879	1.043710946	1.061245347	1.077932681	1.112073588
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/21/2024	8/21/2024	8/21/2024	8/21/2024	8/21/2024	8/21/2024	8/21/2024	8/21/2024
9/20/2024	11/20/2024	2/20/2025	5/20/2025	8/20/2025	2/20/2026	8/20/2026	8/20/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.25669%	5.08301%	4.76748%	4.49669%	4.27179%	3.97659%	3.81624%	
100.45266%	101.29899%	102.43671%	103.40999%	104.33112%	106.06430%	107.73848%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/21/2024	8/21/2024	8/21/2024	8/21/2024	8/21/2024	8/21/2024	8/21/2024	
9/20/2024	11/20/2024	2/20/2025	5/20/2025	8/20/2025	2/20/2026	8/20/2026	
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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