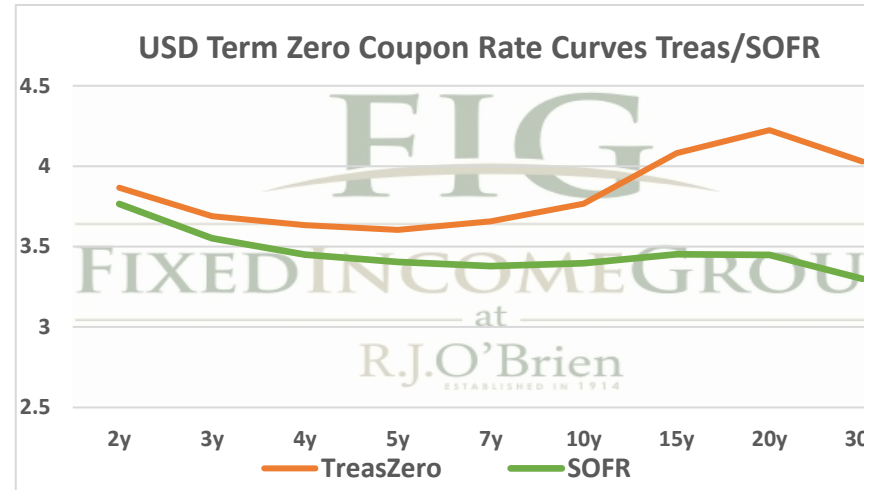
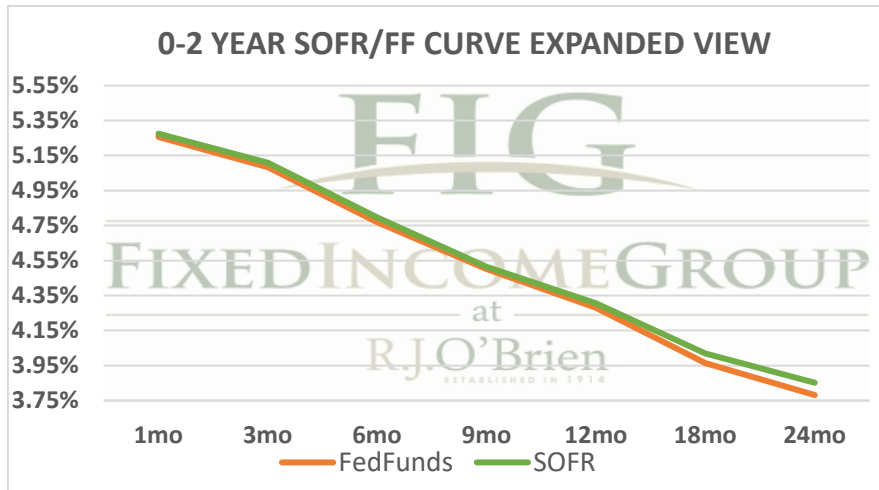


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.27492%	5.10851%	4.79689%	4.51421%	4.30574%	4.01961%	3.85182%	3.70160%
1.004542294	1.013055077	1.024517412	1.034232756	1.043655408	1.061299077	1.078106282	1.11259048
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/22/2024	8/22/2024	8/22/2024	8/22/2024	8/22/2024	8/22/2024	8/22/2024	8/22/2024
9/21/2024	11/21/2024	2/21/2025	5/21/2025	8/21/2025	2/21/2026	8/21/2026	8/21/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.25619%	5.08347%	4.76922%	4.50198%	4.28035%	3.96383%	3.78115%	
100.45262%	101.29911%	102.43760%	103.41400%	104.33979%	106.04484%	107.66734%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/22/2024	8/22/2024	8/22/2024	8/22/2024	8/22/2024	8/22/2024	8/22/2024	
9/21/2024	11/21/2024	2/21/2025	5/21/2025	8/21/2025	2/21/2026	8/21/2026	
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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