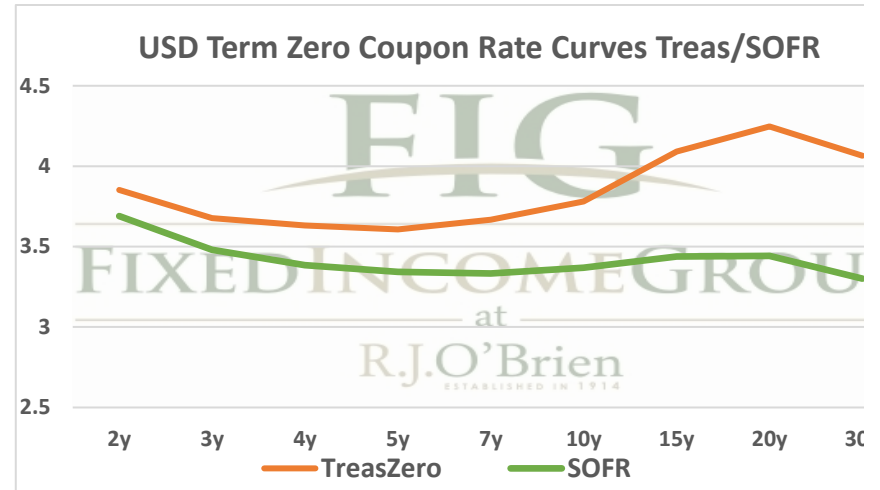
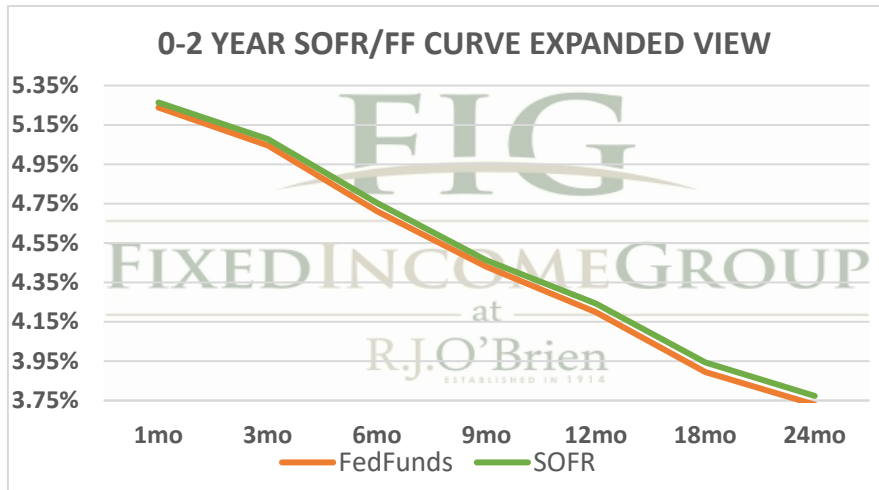


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.26391%	5.07757%	4.75316%	4.46268%	4.24211%	3.94431%	3.77340%	3.62643%
1.004532812	1.012976023	1.024293906	1.033841988	1.04301024	1.060150768	1.076516078	1.110303893
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/26/2024	8/26/2024	8/26/2024	8/26/2024	8/26/2024	8/26/2024	8/26/2024	8/26/2024
9/25/2024	11/25/2024	2/25/2025	5/25/2025	8/25/2025	2/25/2026	8/25/2026	8/25/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.23846%	5.04579%	4.71085%	4.42972%	4.19952%	3.89480%	3.72897%	
100.45109%	101.28948%	102.40777%	103.35920%	104.25785%	105.93956%	107.56153%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/26/2024	8/26/2024	8/26/2024	8/26/2024	8/26/2024	8/26/2024	8/26/2024	
9/25/2024	11/25/2024	2/25/2025	5/25/2025	8/25/2025	2/25/2026	8/25/2026	
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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