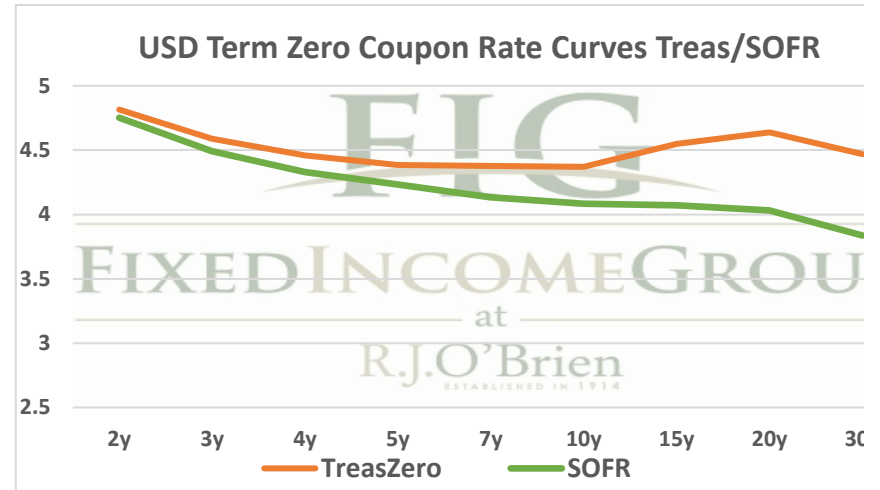
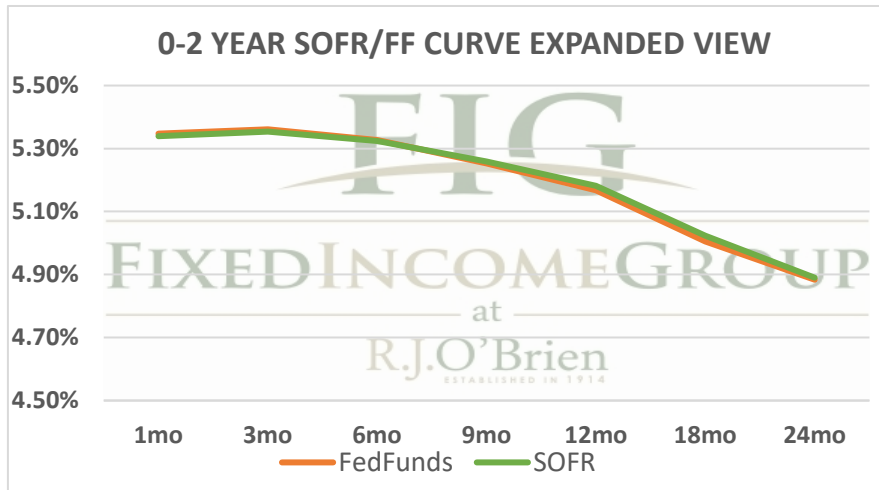


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

| Term SOFR from 1-day Returns | | | | | | | |
|------------------------------|-------------|-------------|------------|-------------|-------------|-------------|-------------|
| 5.33912% | 5.35372% | 5.32399% | 5.25850% | 5.18171% | 5.02307% | 4.88994% | 4.72597% |
| 1.00444927 | 1.013681726 | 1.027063604 | 1.03987699 | 1.052536748 | 1.076462293 | 1.099157133 | 1.143748363 |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | 36mo |
| 6/10/2024 | 6/10/2024 | 6/10/2024 | 6/10/2024 | 6/10/2024 | 6/10/2024 | 6/10/2024 | 6/10/2024 |
| 7/9/2024 | 9/9/2024 | 12/9/2024 | 3/9/2025 | 6/9/2025 | 12/9/2025 | 6/9/2026 | 6/9/2027 |
| 30 | 92 | 183 | 273 | 365 | 548 | 730 | 1095 |

| Term FedFunds from 1-day Returns | | | | | | | |
|----------------------------------|------------|------------|------------|------------|------------|------------|--|
| 5.34722% | 5.36105% | 5.32691% | 5.25274% | 5.16797% | 5.00447% | 4.88359% | |
| 100.44560% | 101.37005% | 102.70785% | 103.98333% | 105.23975% | 107.61791% | 109.90283% | |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | |
| 6/10/2024 | 6/10/2024 | 6/10/2024 | 6/10/2024 | 6/10/2024 | 6/10/2024 | 6/10/2024 | |
| 7/9/2024 | 9/9/2024 | 12/9/2024 | 3/9/2025 | 6/9/2025 | 12/9/2025 | 6/9/2026 | |
| 30 | 92 | 183 | 273 | 365 | 548 | 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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