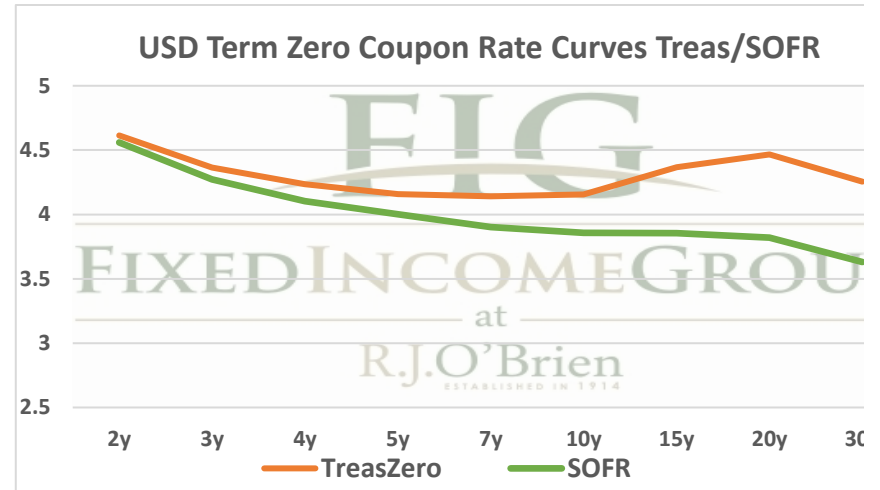
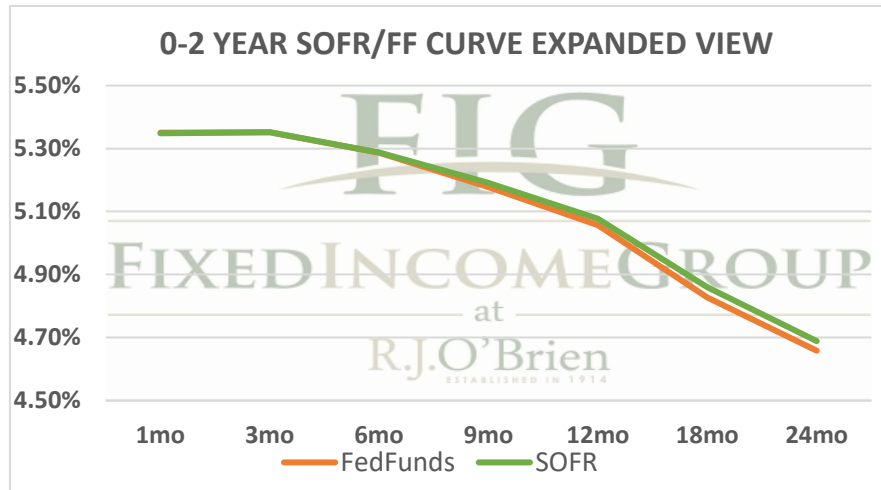


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34781%	5.35178%	5.28718%	5.19052%	5.07686%	4.86016%	4.68869%	4.48441%
1.004456511	1.01367676	1.026876476	1.039361452	1.051473681	1.073982508	1.095076167	1.136400726
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
6/17/2024	6/17/2024	6/17/2024	6/17/2024	6/17/2024	6/17/2024	6/17/2024	6/17/2024
7/16/2024	9/16/2024	12/16/2024	3/16/2025	6/16/2025	12/16/2025	6/16/2026	6/16/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35034%	5.35172%	5.28648%	5.17747%	5.05671%	4.82686%	4.65818%	
100.44586%	101.36766%	102.68730%	103.92625%	105.12694%	107.34756%	109.44576%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
6/17/2024	6/17/2024	6/17/2024	6/17/2024	6/17/2024	6/17/2024	6/17/2024	
7/16/2024	9/16/2024	12/16/2024	3/16/2025	6/16/2025	12/16/2025	6/16/2026	
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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