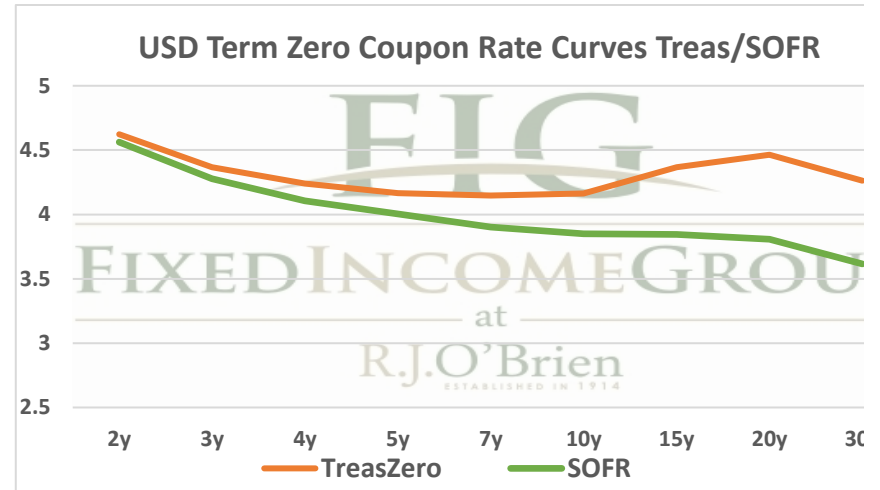
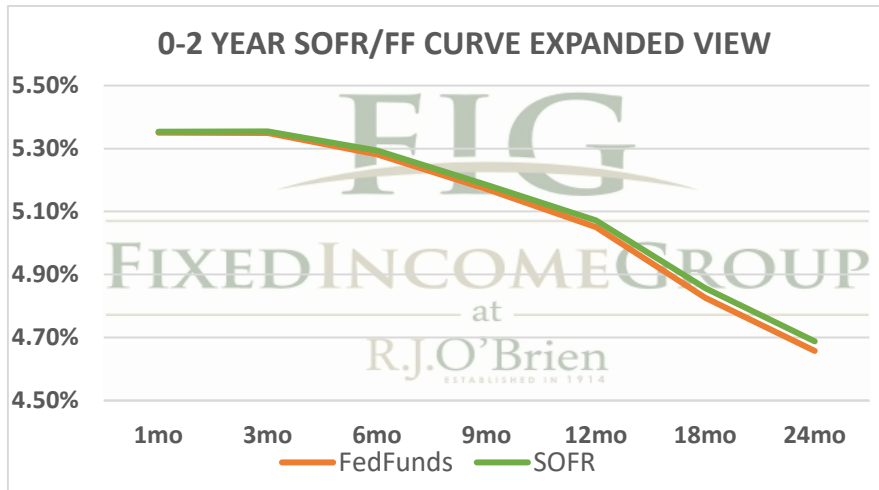


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35333%	5.35431%	5.29371%	5.18428%	5.07155%	4.85662%	4.68789%	4.48817%
1.004461111	1.013683236	1.026909681	1.039314157	1.051419906	1.073928505	1.095060017	1.136515156
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
6/20/2024	6/20/2024	6/20/2024	6/20/2024	6/20/2024	6/20/2024	6/20/2024	6/20/2024
7/19/2024	9/19/2024	12/19/2024	3/19/2025	6/19/2025	12/19/2025	6/19/2026	6/19/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35036%	5.34888%	5.28134%	5.17195%	5.05025%	4.82667%	4.65750%	
100.44586%	101.36694%	102.68468%	103.92206%	105.12040%	107.34726%	109.44438%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
6/20/2024	6/20/2024	6/20/2024	6/20/2024	6/20/2024	6/20/2024	6/20/2024	
7/19/2024	9/19/2024	12/19/2024	3/19/2025	6/19/2025	12/19/2025	6/19/2026	
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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