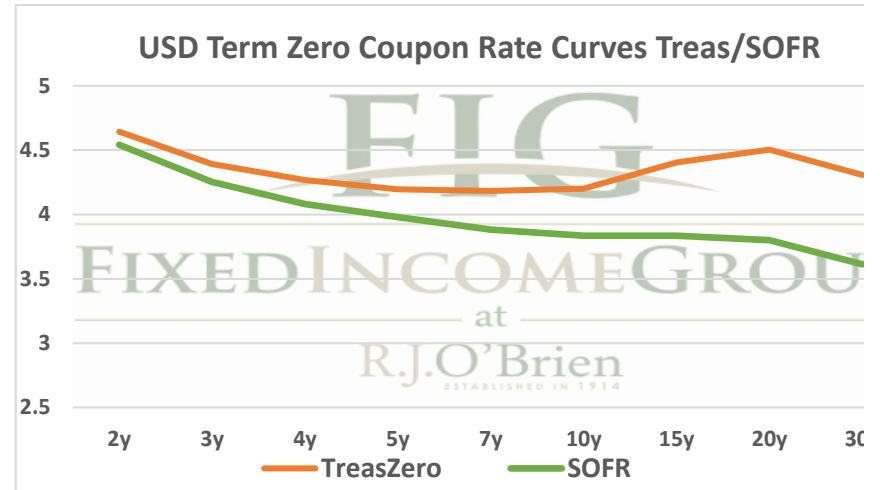
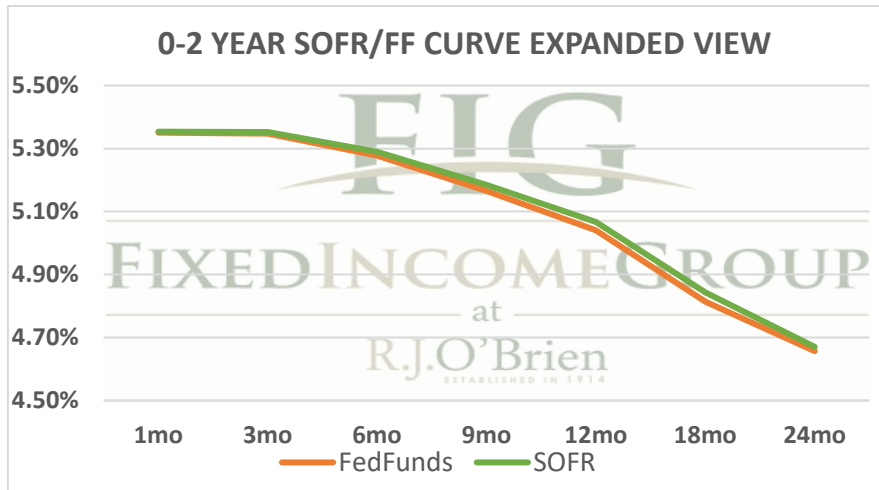


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35355%	5.35238%	5.28902%	5.18469%	5.06711%	4.84391%	4.67034%	4.46503%
1.004461292	1.013678311	1.02688583	1.039317223	1.051374881	1.073735078	1.094704133	1.135811186
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
6/21/2024	6/21/2024	6/21/2024	6/21/2024	6/21/2024	6/21/2024	6/21/2024	6/21/2024
7/20/2024	9/20/2024	12/20/2024	3/20/2025	6/20/2025	12/20/2025	6/20/2026	6/20/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35042%	5.34684%	5.27709%	5.16525%	5.04045%	4.81371%	4.65696%	
100.44587%	101.36642%	102.68252%	103.91698%	105.11045%	107.32753%	109.44328%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
6/21/2024	6/21/2024	6/21/2024	6/21/2024	6/21/2024	6/21/2024	6/21/2024	
7/20/2024	9/20/2024	12/20/2024	3/20/2025	6/20/2025	12/20/2025	6/20/2026	
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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