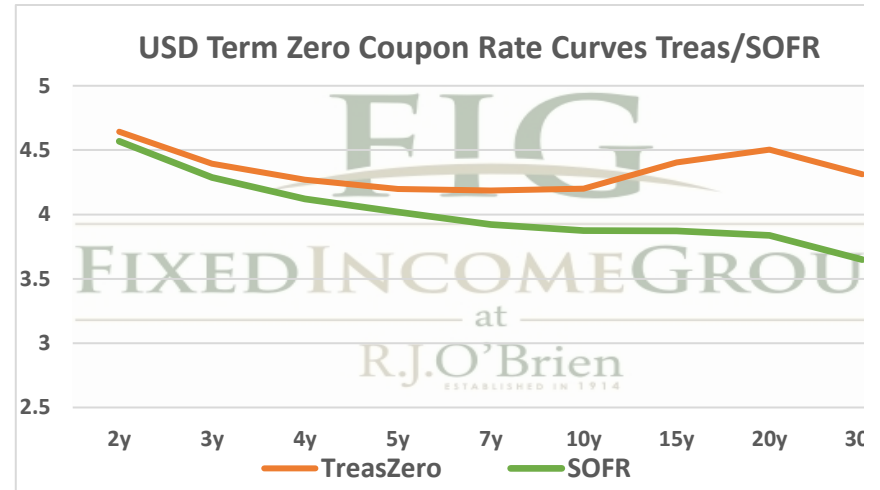
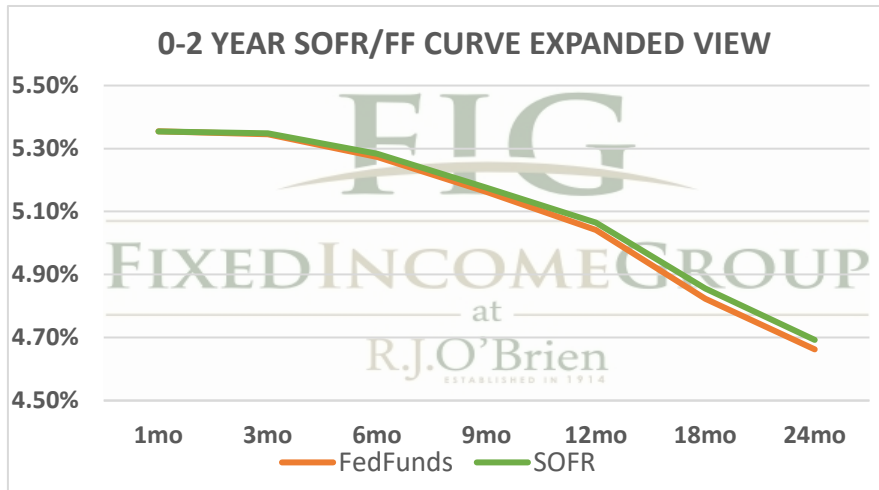


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35420%	5.34804%	5.28356%	5.17584%	5.06492%	4.85609%	4.69247%	4.49842%
1.004461834	1.013667223	1.026858118	1.039250084	1.05135269	1.073920475	1.095152797	1.13682696
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
6/24/2024	6/24/2024	6/24/2024	6/24/2024	6/24/2024	6/24/2024	6/24/2024	6/24/2024
7/23/2024	9/23/2024	12/23/2024	3/23/2025	6/23/2025	12/23/2025	6/23/2026	6/23/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35465%	5.34522%	5.27321%	5.16217%	5.04139%	4.82350%	4.66245%	
100.44622%	101.36600%	102.68055%	103.91465%	105.11141%	107.34244%	109.45441%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
6/24/2024	6/24/2024	6/24/2024	6/24/2024	6/24/2024	6/24/2024	6/24/2024	
7/23/2024	9/23/2024	12/23/2024	3/23/2025	6/23/2025	12/23/2025	6/23/2026	
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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