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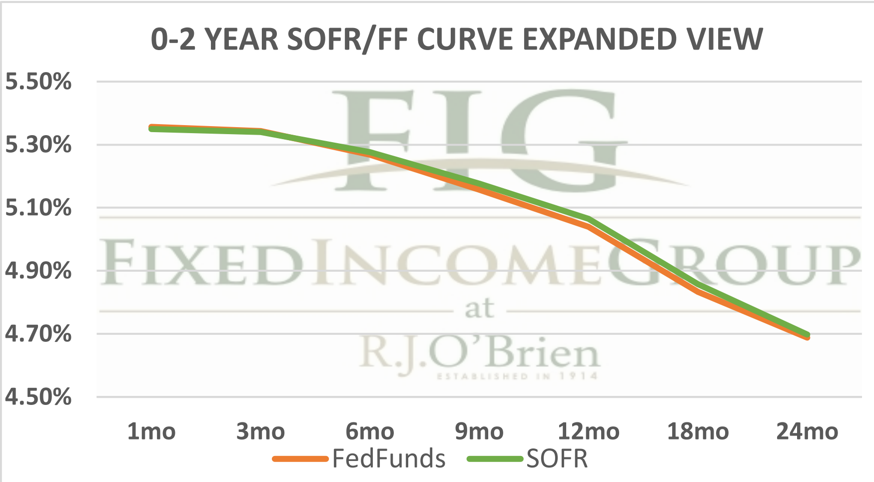

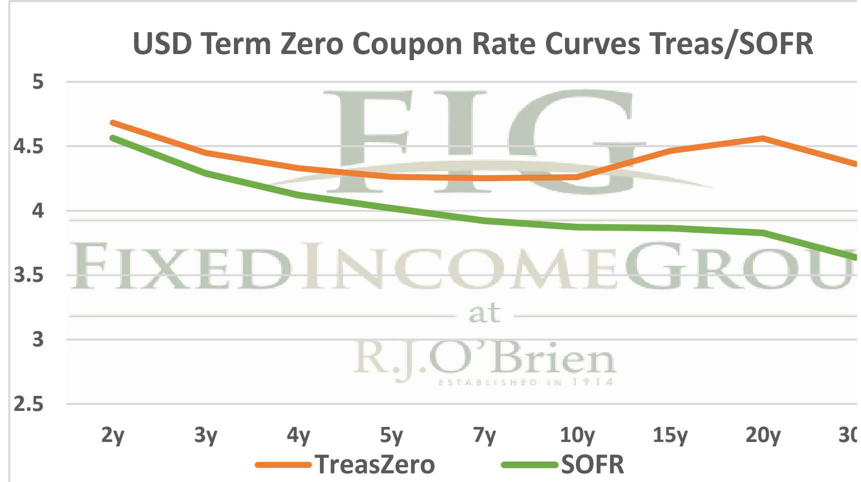

**** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.**

Term SOFR from 1-day Returns

5.34962%	**5.34000%**	**5.27648%**	**5.17660%**	**5.06476%**	**4.85799%**	**4.69791%**	**4.50735%**
1.004458018	1.013646679	1.026822123	1.039255903	1.051351019	1.073949382	1.095263128	1.137098518
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
6/27/2024	6/27/2024	6/27/2024	6/27/2024	6/27/2024	6/27/2024	6/27/2024	6/27/2024
7/26/2024	9/26/2024	12/26/2024	3/26/2025	6/26/2025	12/26/2025	6/26/2026	6/26/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns

5.35651%	**5.34355%**	**5.26831%**	**5.15765%**	**5.03913%**	**4.83280%**	**4.68813%**	
100.44638%	**101.36557%**	**102.67806%**	**103.91122%**	**105.10912%**	**107.35659%**	**109.50648%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
6/27/2024	**6/27/2024**	**6/27/2024**	**6/27/2024**	**6/27/2024**	**6/27/2024**	**6/27/2024**	
7/26/2024	**9/26/2024**	**12/26/2024**	**3/26/2025**	**6/26/2025**	**12/26/2025**	**6/26/2026**	
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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