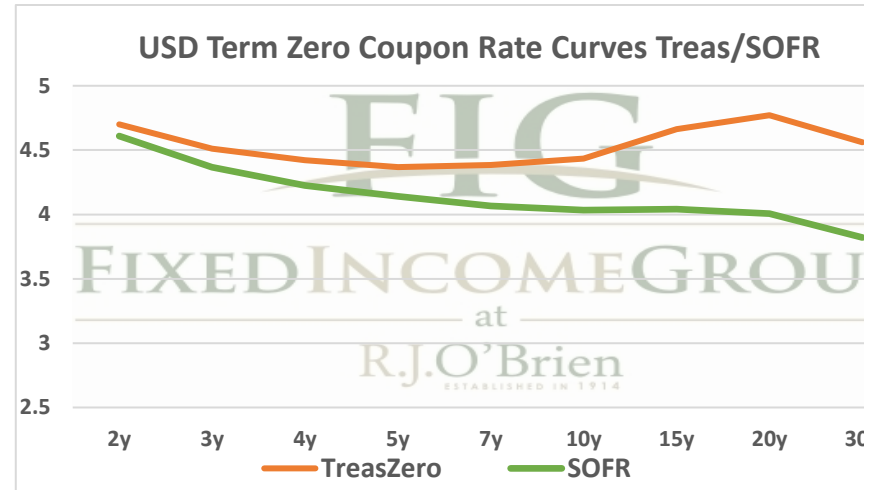
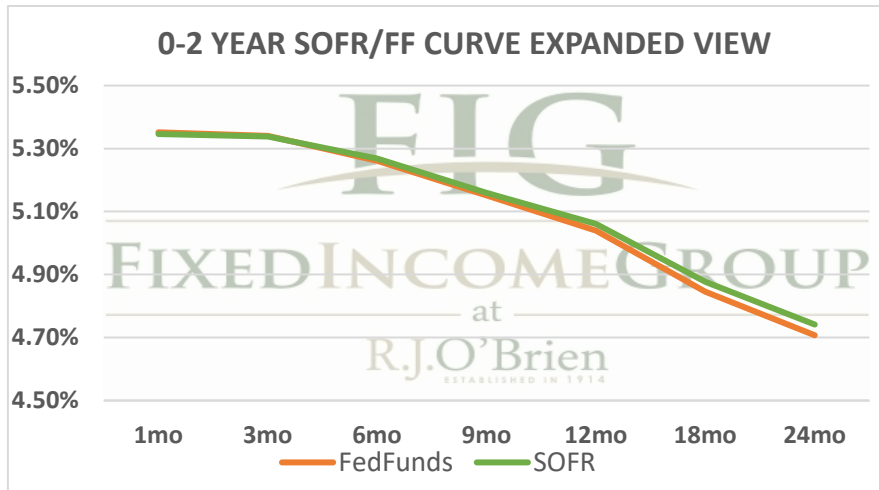


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34605%	5.33857%	5.26839%	5.15979%	5.06090%	4.87709%	4.74123%	4.59183%
1.004603544	1.01364302	1.026927311	1.039271697	1.051311947	1.074375644	1.096141642	1.139668292
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/2/2024	7/2/2024	7/2/2024	7/2/2024	7/2/2024	7/2/2024	7/2/2024	7/2/2024
8/1/2024	10/1/2024	1/1/2025	4/1/2025	7/1/2025	1/1/2026	7/1/2026	7/1/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35146%	5.34036%	5.26137%	5.15133%	5.03991%	4.84568%	4.70723%	
100.46082%	101.36476%	102.68915%	103.92074%	105.10990%	107.38966%	109.54522%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/2/2024	7/2/2024	7/2/2024	7/2/2024	7/2/2024	7/2/2024	7/2/2024	
8/1/2024	10/1/2024	1/1/2025	4/1/2025	7/1/2025	1/1/2026	7/1/2026	
31	92	184	274	365	549	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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