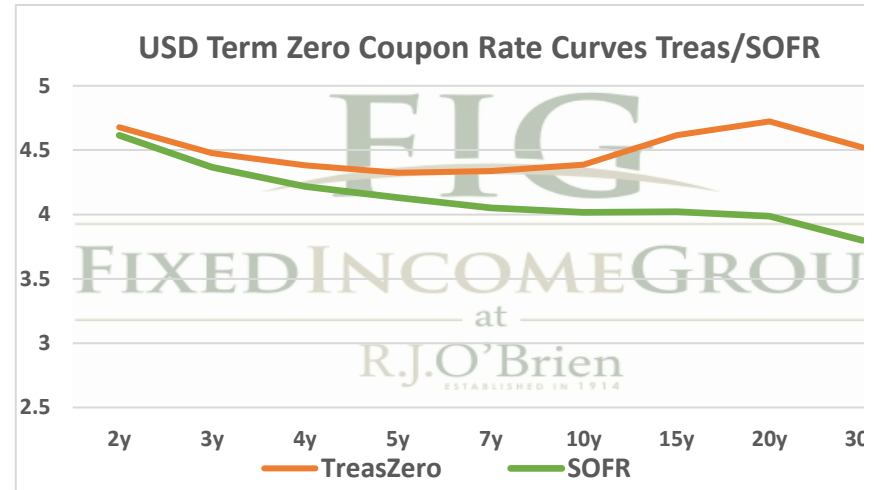
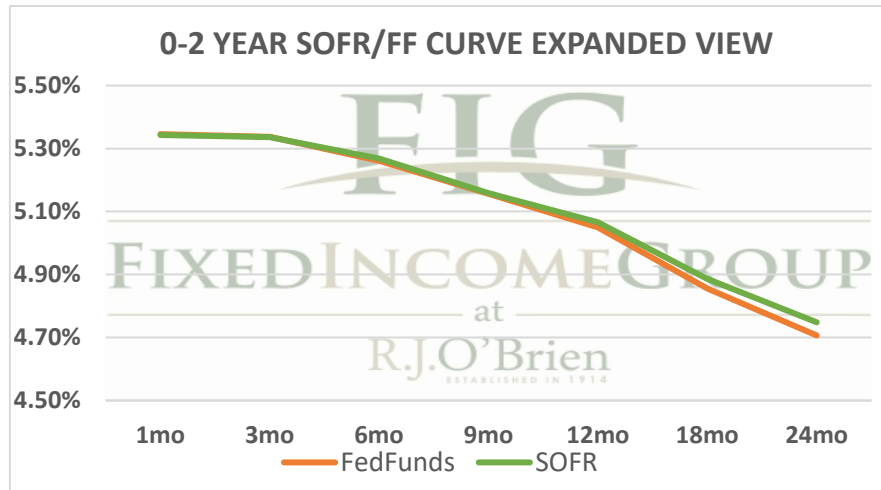


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34302%	5.33594%	5.26811%	5.15805%	5.06545%	4.88634%	4.74840%	4.59221%
1.004600932	1.01363628	1.026925904	1.03925848	1.051358021	1.074516659	1.096287092	1.139679617
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/3/2024	7/3/2024	7/3/2024	7/3/2024	7/3/2024	7/3/2024	7/3/2024	7/3/2024
8/2/2024	10/2/2024	1/2/2025	4/2/2025	7/2/2025	1/2/2026	7/2/2026	7/2/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.34571%	5.33669%	5.26067%	5.15615%	5.04941%	4.85579%	4.70664%	
100.46033%	101.36382%	102.68879%	103.92440%	105.11954%	107.40508%	109.54402%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/3/2024	7/3/2024	7/3/2024	7/3/2024	7/3/2024	7/3/2024	7/3/2024	
8/2/2024	10/2/2024	1/2/2025	4/2/2025	7/2/2025	1/2/2026	7/2/2026	
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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