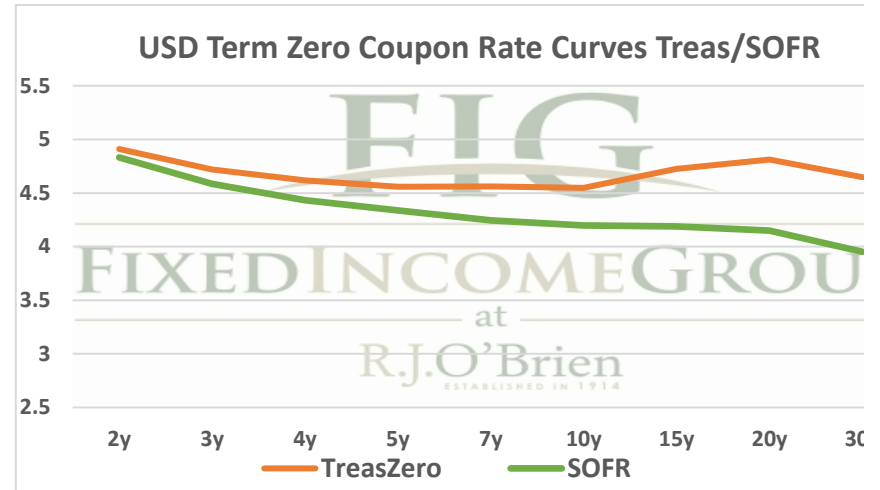
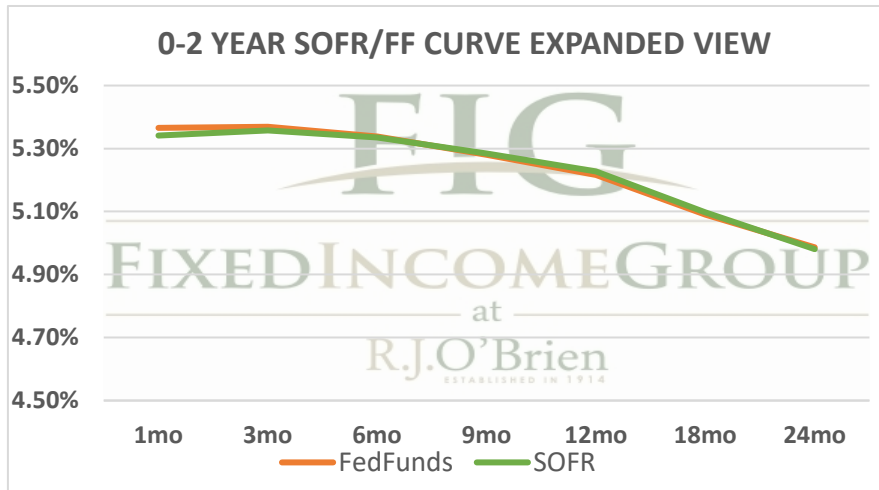


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34088%	5.35742%	5.33467%	5.28467%	5.22717%	5.09787%	4.98069%	4.83574%
1.004599094	1.013691172	1.027266071	1.040222196	1.052997713	1.077742477	1.100997365	1.147087006
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/30/2024	5/30/2024	5/30/2024	5/30/2024	5/30/2024	5/30/2024	5/30/2024	5/30/2024
6/29/2024	8/29/2024	11/29/2024	2/27/2025	5/29/2025	11/29/2025	5/29/2026	5/29/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.36509%	5.36908%	5.33785%	5.28019%	5.21640%	5.09049%	4.98629%	
100.46199%	101.37210%	102.72823%	104.01881%	105.28885%	107.76300%	110.11110%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
5/30/2024	5/30/2024	5/30/2024	5/30/2024	5/30/2024	5/30/2024	5/30/2024	
6/29/2024	8/29/2024	11/29/2024	2/27/2025	5/29/2025	11/29/2025	5/29/2026	
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

The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.

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