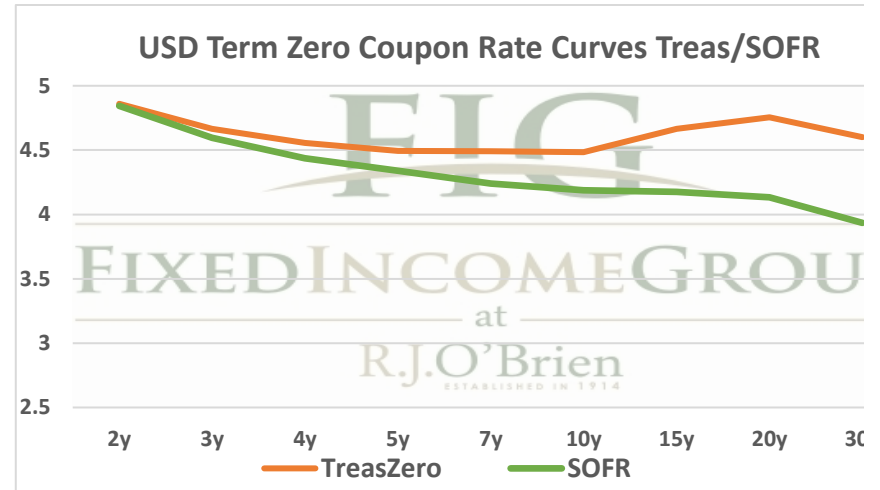
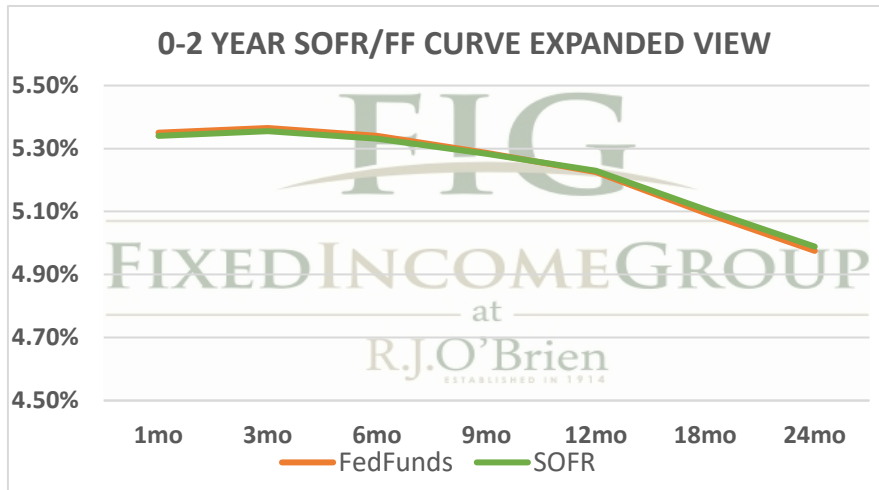


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34053%	5.35505%	5.33090%	5.28358%	5.22994%	5.10604%	4.98873%	4.84122%
1.004450445	1.013685132	1.027098766	1.040067143	1.053025741	1.077725227	1.101160404	1.147253818
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
6/1/2024	6/1/2024	6/1/2024	6/1/2024	6/1/2024	6/1/2024	6/1/2024	6/1/2024
6/30/2024	8/31/2024	11/30/2024	2/28/2025	5/31/2025	11/30/2025	5/31/2026	5/31/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35030%	5.36515%	5.33990%	5.28597%	5.22505%	5.09528%	4.97506%	
100.44586%	101.37109%	102.71445%	104.00853%	105.29762%	107.75615%	110.08831%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
6/1/2024	6/1/2024	6/1/2024	6/1/2024	6/1/2024	6/1/2024	6/1/2024	
6/30/2024	8/31/2024	11/30/2024	2/28/2025	5/31/2025	11/30/2025	5/31/2026	
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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