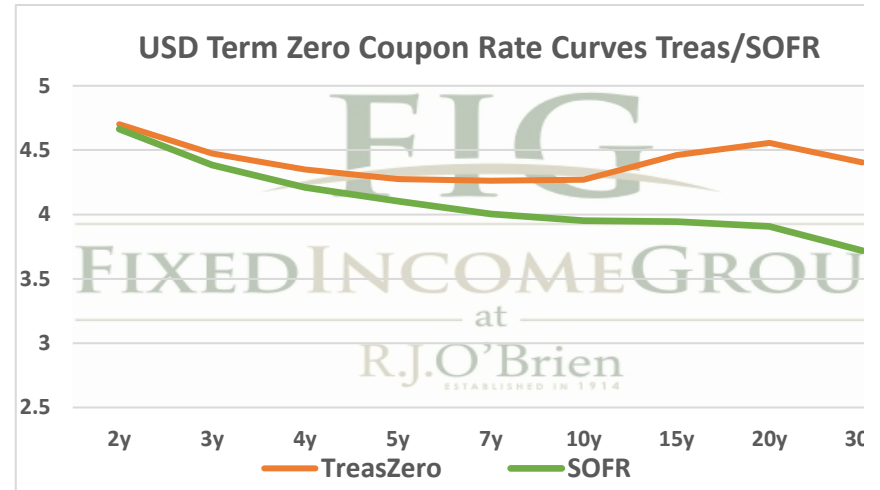
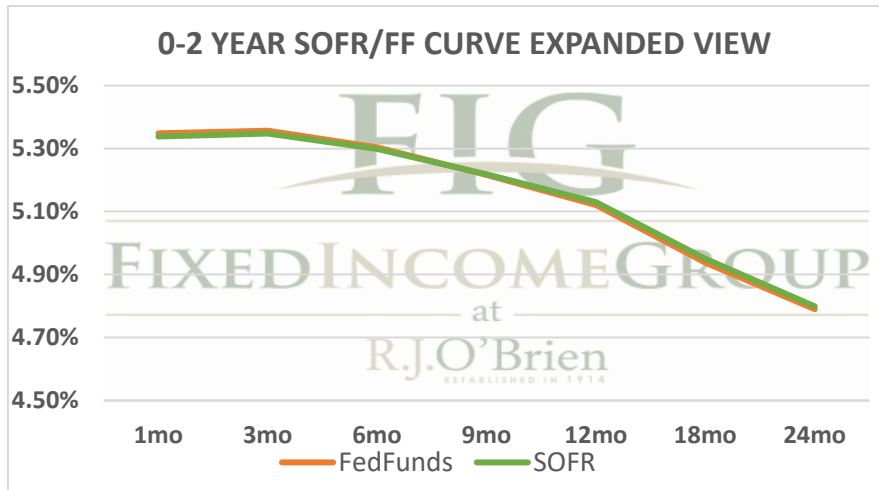


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33797%	5.34760%	5.29805%	5.21811%	5.12982%	4.95006%	4.79890%	4.60814%
1.004448306	1.013666087	1.026931746	1.039570657	1.052010704	1.07535097	1.097311019	1.14016411
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
6/4/2024	6/4/2024	6/4/2024	6/4/2024	6/4/2024	6/4/2024	6/4/2024	6/4/2024
7/3/2024	9/3/2024	12/3/2024	3/3/2025	6/3/2025	12/3/2025	6/3/2026	6/3/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.34820%	5.35656%	5.30334%	5.21620%	5.12058%	4.93825%	4.79005%	
100.44568%	101.36890%	102.69587%	103.95562%	105.19170%	107.51711%	109.71317%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
6/5/2024	6/5/2024	6/5/2024	6/5/2024	6/5/2024	6/5/2024	6/5/2024	
7/4/2024	9/4/2024	12/4/2024	3/4/2025	6/4/2025	12/4/2025	6/4/2026	
30	92	183	273	365	548	730	

6/5/2024 7:00 ct

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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