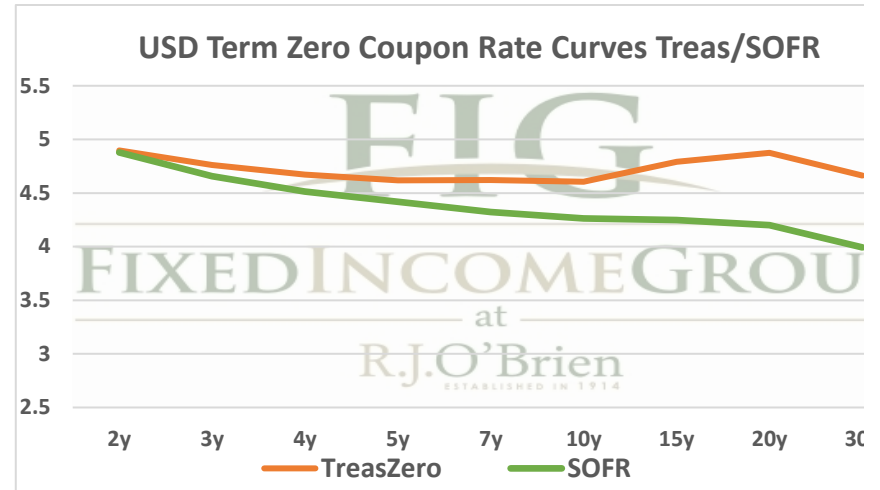
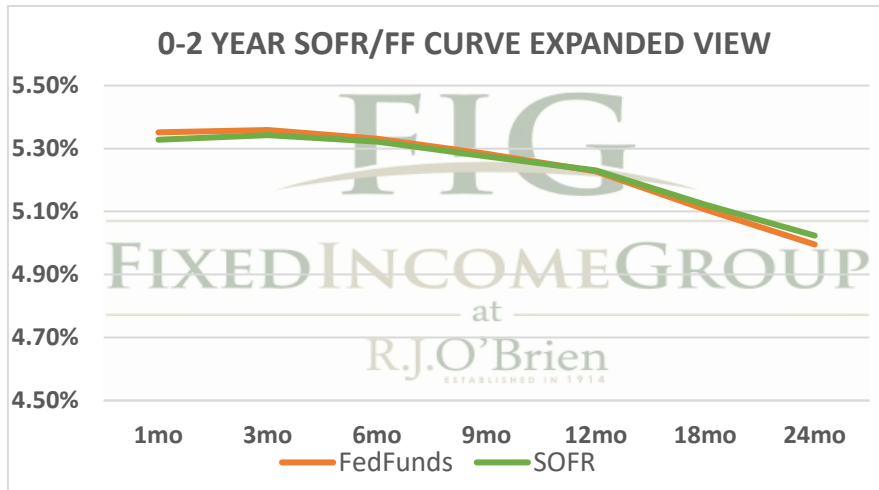


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32790%	5.34253%	5.32147%	5.27473%	5.23036%	5.12142%	5.02352%	4.91001%
1.00443992	1.013504727	1.027050809	1.040293059	1.053030058	1.077959326	1.101865915	1.149346282
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
4/17/2024	4/17/2024	4/17/2024	4/17/2024	4/17/2024	4/17/2024	4/17/2024	4/17/2024
5/16/2024	7/16/2024	10/16/2024	1/16/2025	4/16/2025	10/16/2025	4/16/2026	4/16/2027
30	91	183	275	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35102%	5.35875%	5.33117%	5.28378%	5.22733%	5.10633%	4.99539%	
100.44592%	101.35457%	102.71001%	104.03622%	105.29993%	107.77297%	110.12955%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
4/17/2024	4/17/2024	4/17/2024	4/17/2024	4/17/2024	4/17/2024	4/17/2024	
5/16/2024	7/16/2024	10/16/2024	1/16/2025	4/16/2025	10/16/2025	4/16/2026	
30	91	183	275	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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