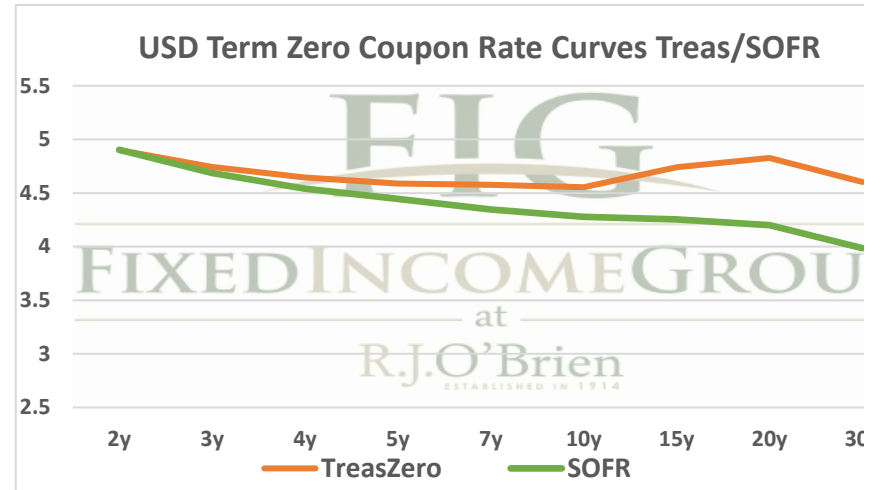
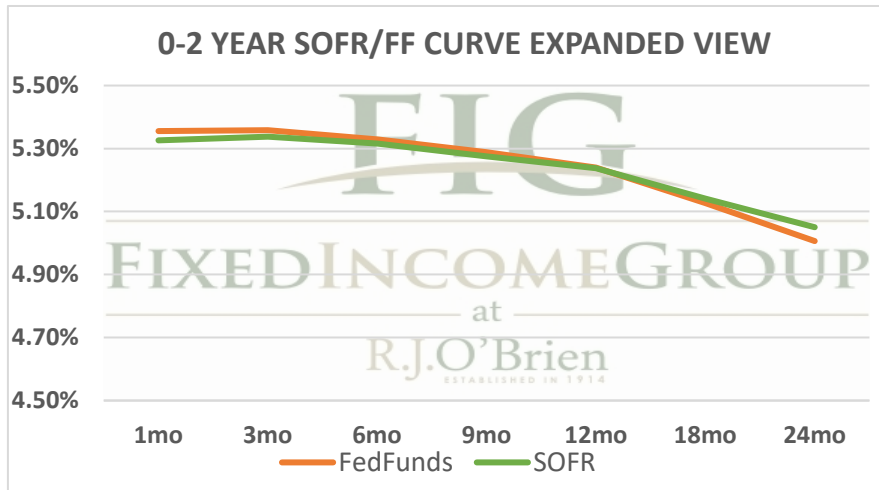


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32614%	5.33768%	5.31592%	5.27487%	5.23786%	5.14132%	5.05015%	4.94461%
1.004438454	1.013492466	1.027022601	1.040294151	1.053106048	1.078262279	1.102405794	1.150398552
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
4/22/2024	4/22/2024	4/22/2024	4/22/2024	4/22/2024	4/22/2024	4/22/2024	4/22/2024
5/21/2024	7/21/2024	10/21/2024	1/21/2025	4/21/2025	10/21/2025	4/21/2026	4/21/2027
30	91	183	275	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35539%	5.35824%	5.32949%	5.28802%	5.23967%	5.12733%	5.00625%	
100.44628%	101.35444%	102.70916%	104.03946%	105.31244%	107.80494%	110.15156%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
4/22/2024	4/22/2024	4/22/2024	4/22/2024	4/22/2024	4/22/2024	4/22/2024	
5/21/2024	7/21/2024	10/21/2024	1/21/2025	4/21/2025	10/21/2025	4/21/2026	
30	91	183	275	365	548	730	

4/22/2024 6:00 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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