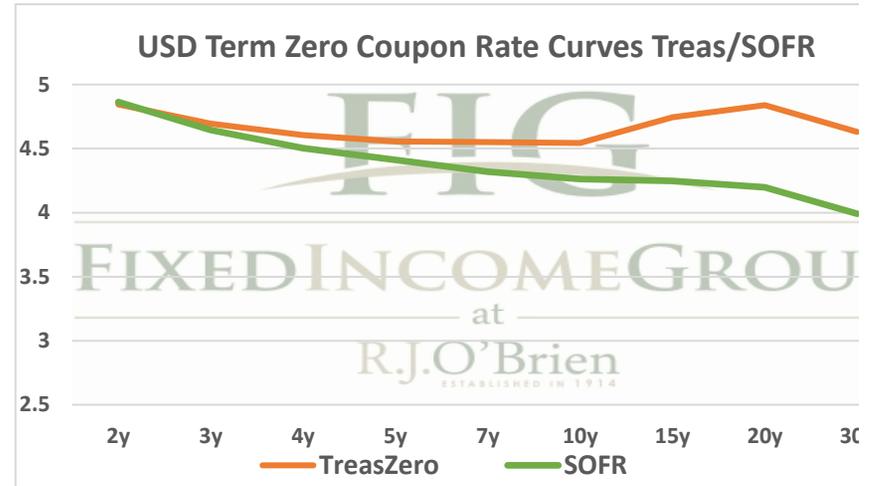
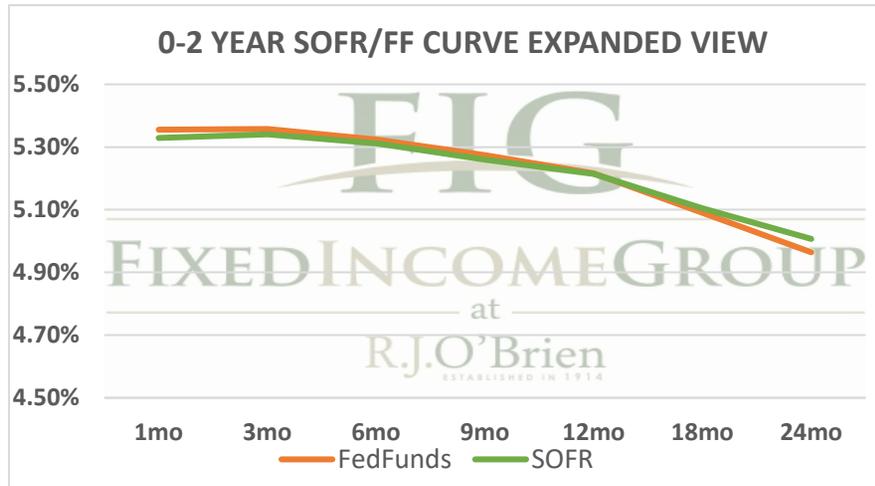


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32892%	5.34051%	5.31218%	5.25975%	5.21468%	5.10414%	5.00692%	4.89804%
1.004440764	1.01349962	1.027003583	1.040178628	1.052871043	1.077696296	1.101529126	1.148982033
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
4/24/2024	4/24/2024	4/24/2024	4/24/2024	4/24/2024	4/24/2024	4/24/2024	4/24/2024
5/23/2024	7/23/2024	10/23/2024	1/23/2025	4/23/2025	10/23/2025	4/23/2026	4/23/2027
30	91	183	275	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35557%	5.35751%	5.32436%	5.27427%	5.21647%	5.09072%	4.96427%	
100.44630%	101.35426%	102.70655%	104.02896%	105.28892%	107.74920%	110.06644%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
4/24/2024	4/24/2024	4/24/2024	4/24/2024	4/24/2024	4/24/2024	4/24/2024	
5/23/2024	7/23/2024	10/23/2024	1/23/2025	4/23/2025	10/23/2025	4/23/2026	
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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