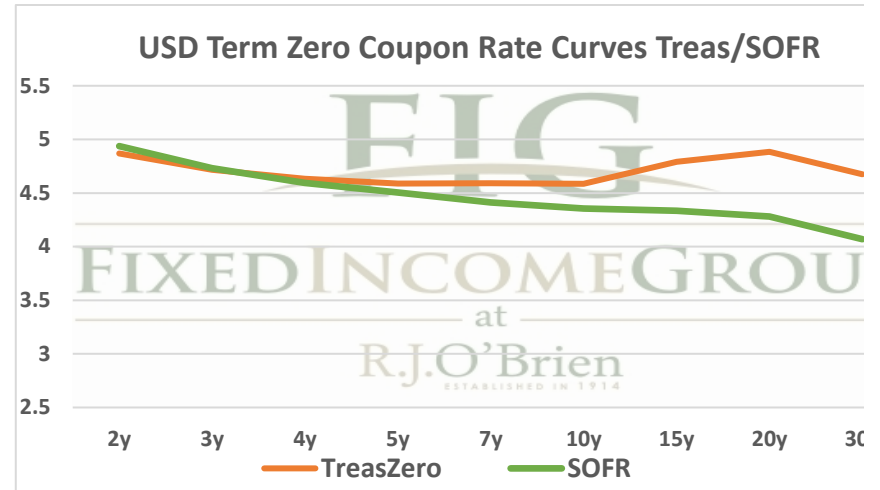
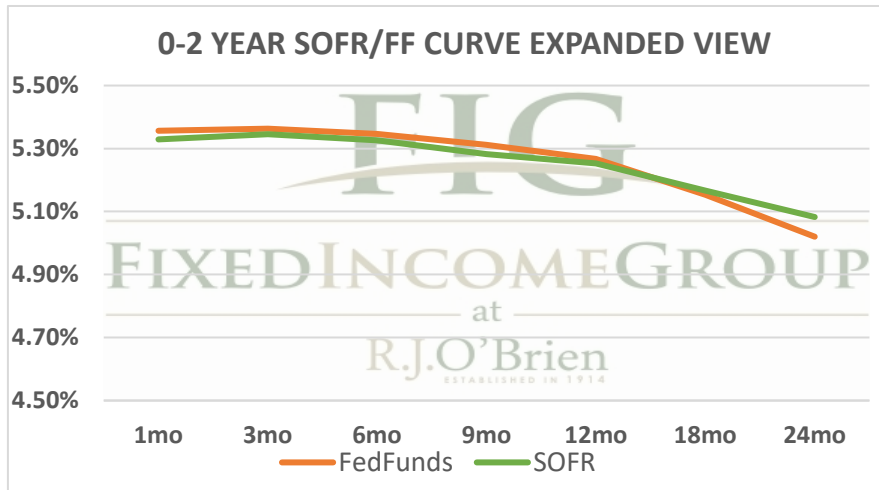


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32904%	5.34543%	5.32556%	5.28247%	5.25306%	5.16638%	5.08261%	4.99031%
1.004440864	1.013512064	1.027071604	1.040352235	1.053260149	1.07864372	1.103064086	1.15178851
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
4/25/2024	4/25/2024	4/25/2024	4/25/2024	4/25/2024	4/25/2024	4/25/2024	4/25/2024
5/24/2024	7/24/2024	10/24/2024	1/24/2025	4/24/2025	10/24/2025	4/24/2026	4/24/2027
30	91	183	275	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35623%	5.36306%	5.34628%	5.31160%	5.26730%	5.15339%	5.02011%	
100.44635%	101.35566%	102.71769%	104.05747%	105.34045%	107.84460%	110.17967%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
4/25/2024	4/25/2024	4/25/2024	4/25/2024	4/25/2024	4/25/2024	4/25/2024	
5/24/2024	7/24/2024	10/24/2024	1/24/2025	4/24/2025	10/24/2025	4/24/2026	
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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