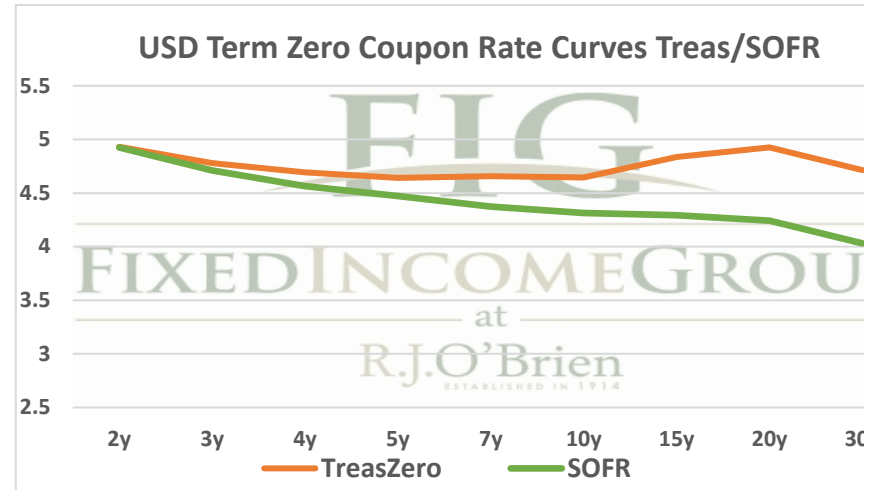
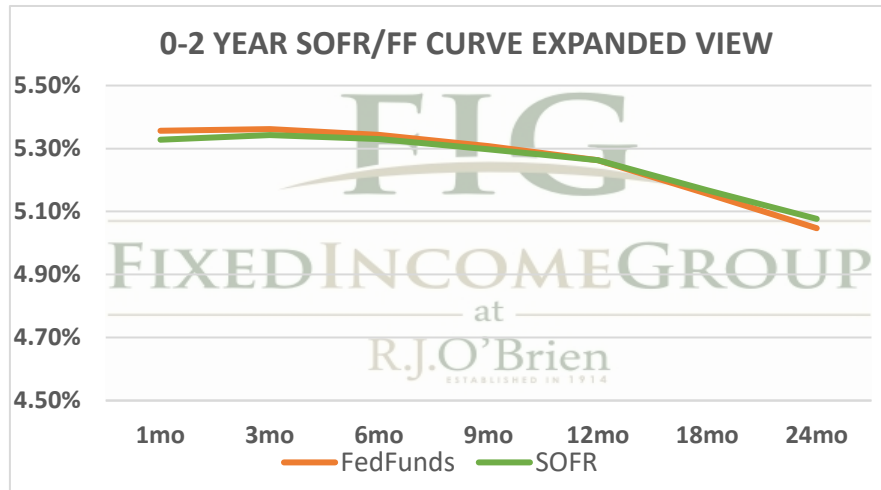


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32752%	5.34268%	5.32966%	5.29705%	5.26313%	5.16791%	5.07675%	4.97327%
1.004439599	1.013505112	1.02709243	1.040463605	1.053362327	1.078667123	1.102945162	1.151270244
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
4/26/2024	4/26/2024	4/26/2024	4/26/2024	4/26/2024	4/26/2024	4/26/2024	4/26/2024
5/25/2024	7/25/2024	10/25/2024	1/25/2025	4/25/2025	10/25/2025	4/25/2026	4/25/2027
30	91	183	275	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35692%	5.36167%	5.34280%	5.30748%	5.26330%	5.15669%	5.04702%	
100.44641%	101.35531%	102.71593%	104.05433%	105.33640%	107.84963%	110.23423%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
4/26/2024	4/26/2024	4/26/2024	4/26/2024	4/26/2024	4/26/2024	4/26/2024	
5/25/2024	7/25/2024	10/25/2024	1/25/2025	4/25/2025	10/25/2025	4/25/2026	
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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