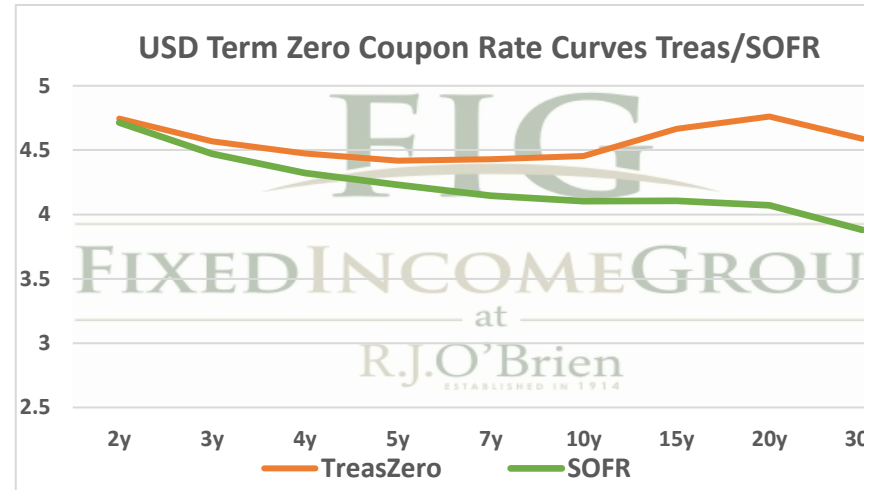
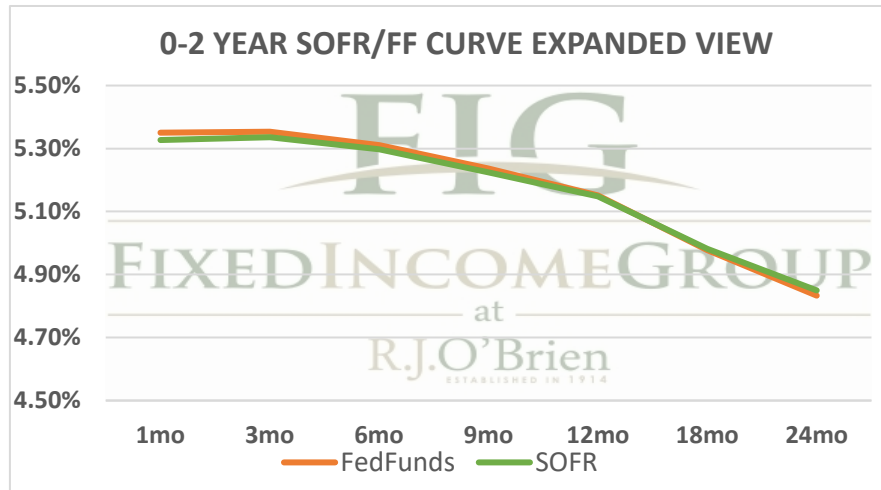


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32745%	5.33589%	5.29760%	5.22427%	5.14862%	4.98193%	4.84963%	4.70567%
1.004587523	1.013636169	1.027076606	1.04005275	1.052201288	1.075974397	1.098339811	1.143130691
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/6/2024	5/6/2024	5/6/2024	5/6/2024	5/6/2024	5/6/2024	5/6/2024	5/6/2024
6/5/2024	8/5/2024	11/5/2024	2/5/2025	5/5/2025	11/5/2025	5/5/2026	5/5/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns							
5.34991%	5.35341%	5.31029%	5.23686%	5.15080%	4.97752%	4.83305%	
100.46069%	101.36809%	102.71415%	104.01493%	105.22234%	107.59073%	109.80035%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
5/6/2024	5/6/2024	5/6/2024	5/6/2024	5/6/2024	5/6/2024	5/6/2024	
6/5/2024	8/5/2024	11/5/2024	2/5/2025	5/5/2025	11/5/2025	5/5/2026	
31	92	184	276	365	549	730	

5/6/2024 6:36 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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