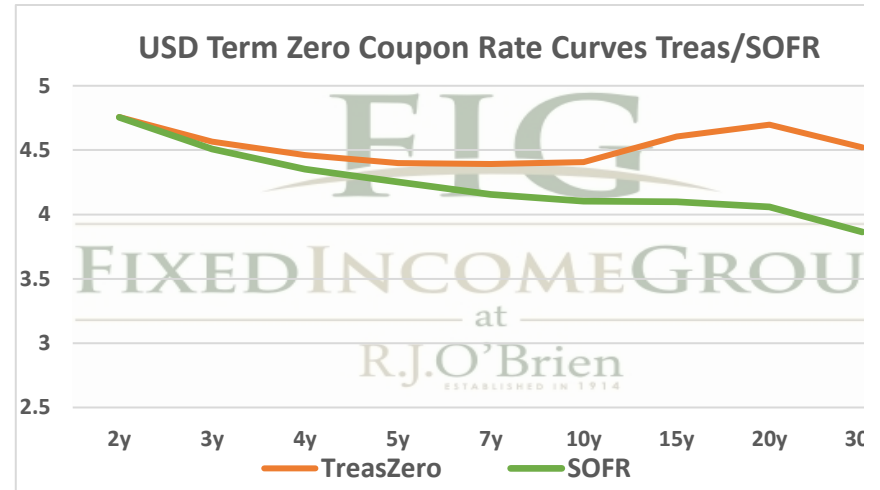
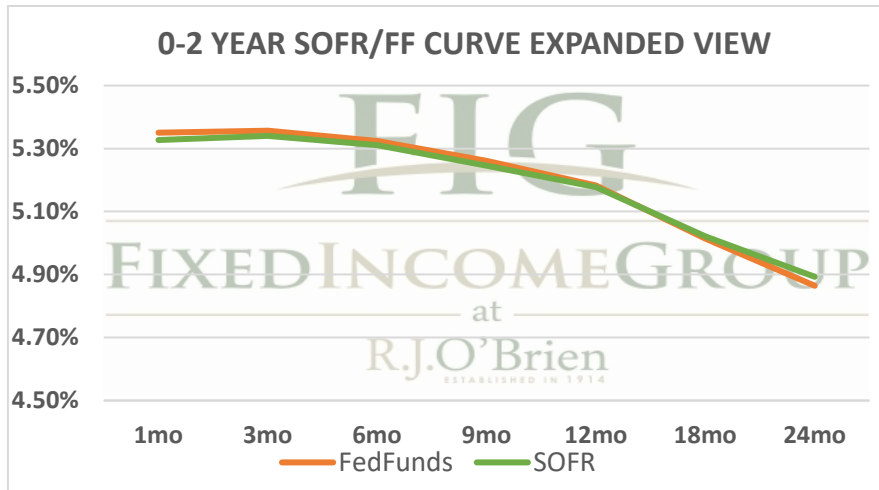


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32684%	5.34017%	5.31096%	5.24582%	5.17775%	5.02147%	4.89286%	4.74548%
1.004587	1.013647104	1.027144899	1.040217931	1.052496653	1.07657741	1.099216428	1.144341749
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/8/2024	5/8/2024	5/8/2024	5/8/2024	5/8/2024	5/8/2024	5/8/2024	5/8/2024
6/7/2024	8/7/2024	11/7/2024	2/7/2025	5/7/2025	11/7/2025	5/7/2026	5/7/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35042%	5.35663%	5.32395%	5.26071%	5.18323%	5.01403%	4.86435%	
100.46073%	101.36892%	102.72113%	104.03321%	105.25522%	107.64639%	109.86382%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
5/8/2024	5/8/2024	5/8/2024	5/8/2024	5/8/2024	5/8/2024	5/8/2024	
6/7/2024	8/7/2024	11/7/2024	2/7/2025	5/7/2025	11/7/2025	5/7/2026	
31	92	184	276	365	549	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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