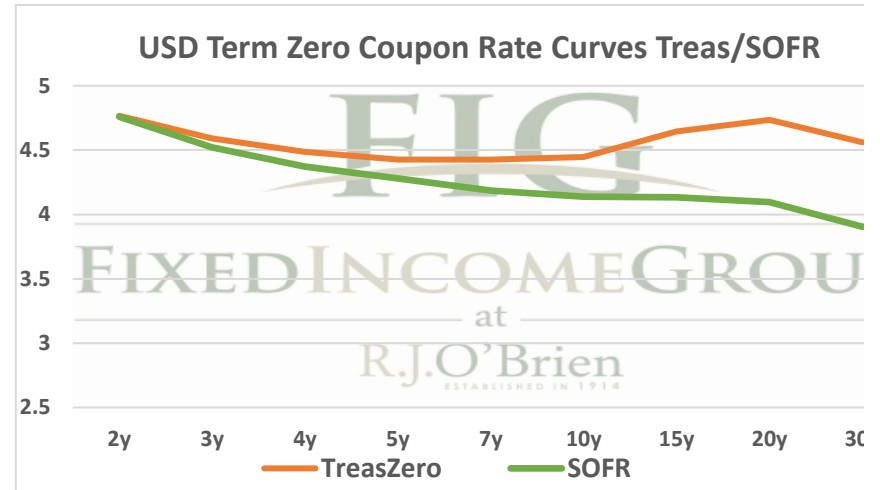
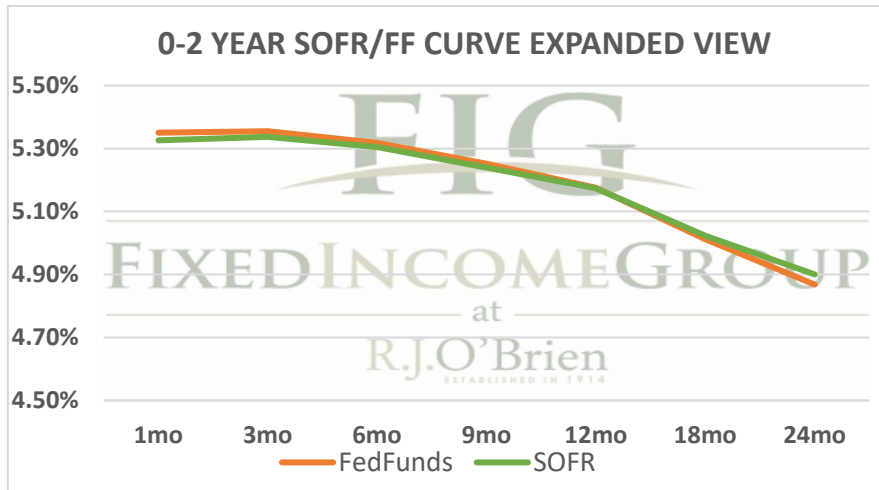


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32631%	5.33714%	5.30476%	5.24007%	5.17360%	5.02342%	4.90031%	4.76293%
1.004586548	1.013639361	1.027113216	1.040173833	1.05245456	1.076607154	1.099367388	1.144872605
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/9/2024	5/9/2024	5/9/2024	5/9/2024	5/9/2024	5/9/2024	5/9/2024	5/9/2024
6/8/2024	8/8/2024	11/8/2024	2/8/2025	5/8/2025	11/8/2025	5/8/2026	5/8/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35035%	5.35500%	5.31776%	5.25219%	5.17543%	5.01246%	4.86823%	
100.46073%	101.36850%	102.71796%	104.02668%	105.24731%	107.64401%	109.87168%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
5/9/2024	5/9/2024	5/9/2024	5/9/2024	5/9/2024	5/9/2024	5/9/2024	
6/8/2024	8/8/2024	11/8/2024	2/8/2025	5/8/2025	11/8/2025	5/8/2026	
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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