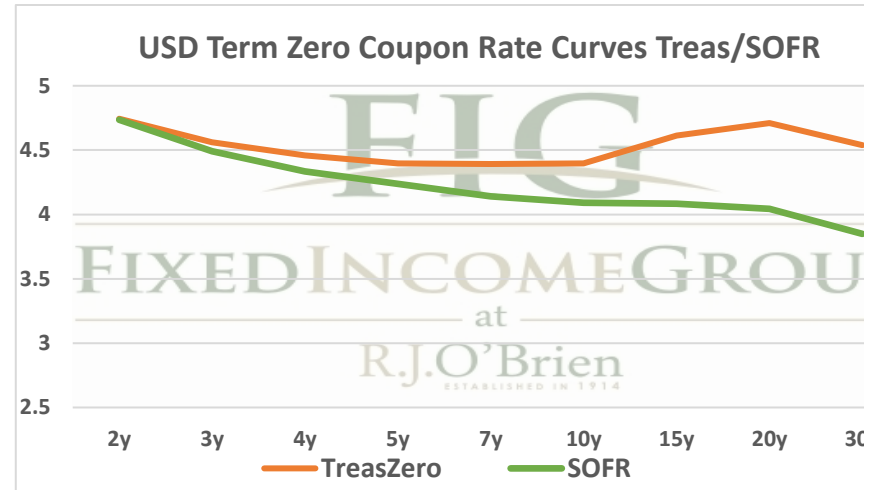
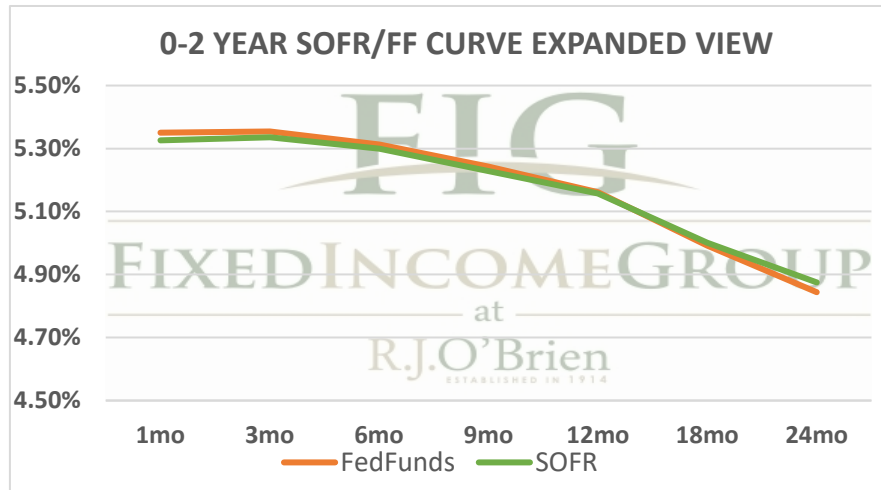


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32581%	5.33570%	5.29907%	5.22799%	5.15722%	5.00113%	4.87500%	4.72866%
1.004586116	1.013635682	1.027084133	1.040081233	1.052288445	1.076267259	1.098854123	1.143829972
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/10/2024	5/10/2024	5/10/2024	5/10/2024	5/10/2024	5/10/2024	5/10/2024	5/10/2024
6/9/2024	8/9/2024	11/9/2024	2/9/2025	5/9/2025	11/9/2025	5/9/2026	5/9/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35024%	5.35413%	5.31315%	5.24244%	5.16127%	4.99208%	4.84398%	
100.46071%	101.36828%	102.71561%	104.01921%	105.23295%	107.61292%	109.82251%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
5/10/2024	5/10/2024	5/10/2024	5/10/2024	5/10/2024	5/10/2024	5/10/2024	
6/9/2024	8/9/2024	11/9/2024	2/9/2025	5/9/2025	11/9/2025	5/9/2026	
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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