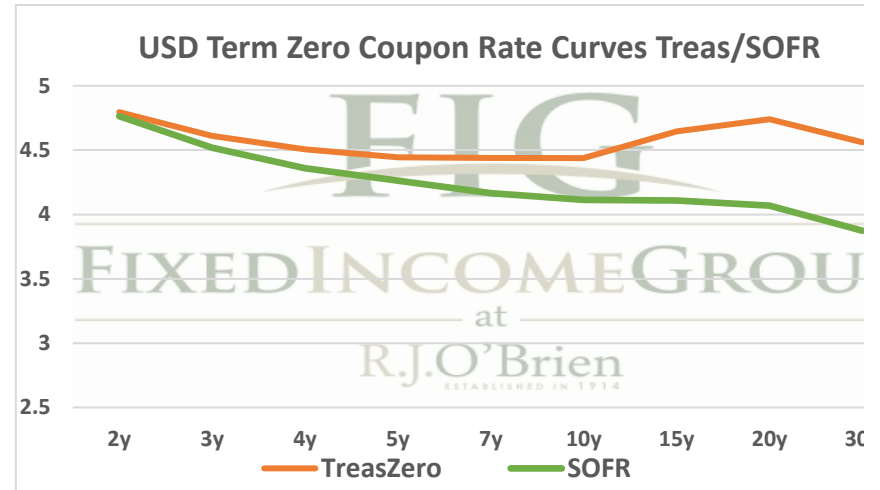
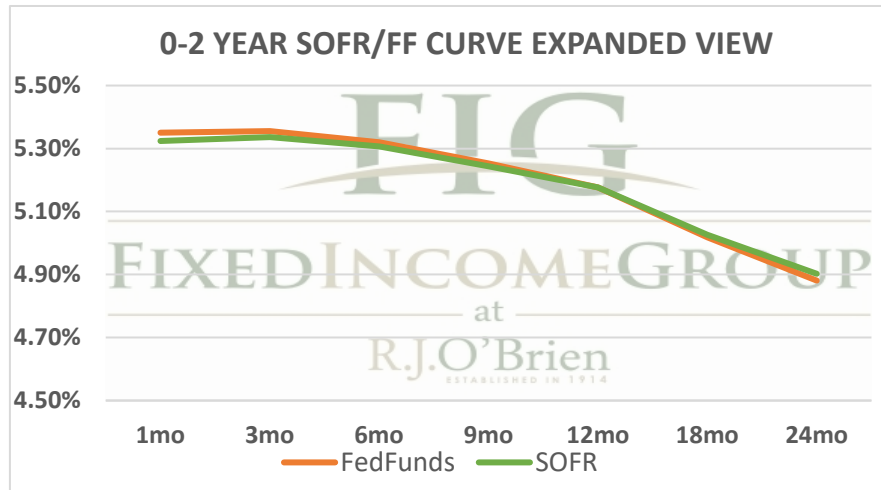


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32400%	5.33628%	5.30690%	5.24366%	5.17619%	5.02592%	4.90247%	4.75622%
1.00458456	1.013637172	1.027124174	1.040201395	1.052480826	1.076645218	1.099411281	1.144668468
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/13/2024	5/13/2024	5/13/2024	5/13/2024	5/13/2024	5/13/2024	5/13/2024	5/13/2024
6/12/2024	8/12/2024	11/12/2024	2/12/2025	5/12/2025	11/12/2025	5/12/2026	5/12/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35005%	5.35530%	5.31977%	5.25318%	5.17657%	5.01854%	4.88087%	
100.46070%	101.36858%	102.71900%	104.02744%	105.24847%	107.65327%	109.89732%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
5/13/2024	5/13/2024	5/13/2024	5/13/2024	5/13/2024	5/13/2024	5/13/2024	
6/12/2024	8/12/2024	11/12/2024	2/12/2025	5/12/2025	11/12/2025	5/12/2026	
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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