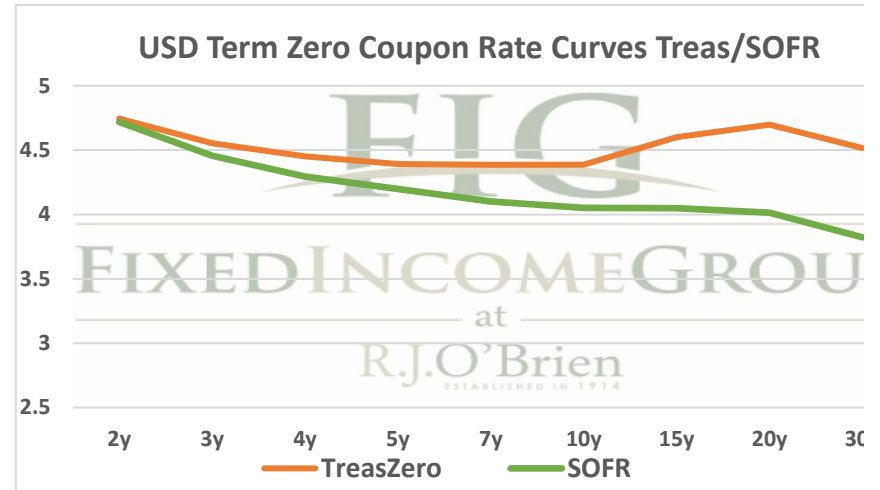
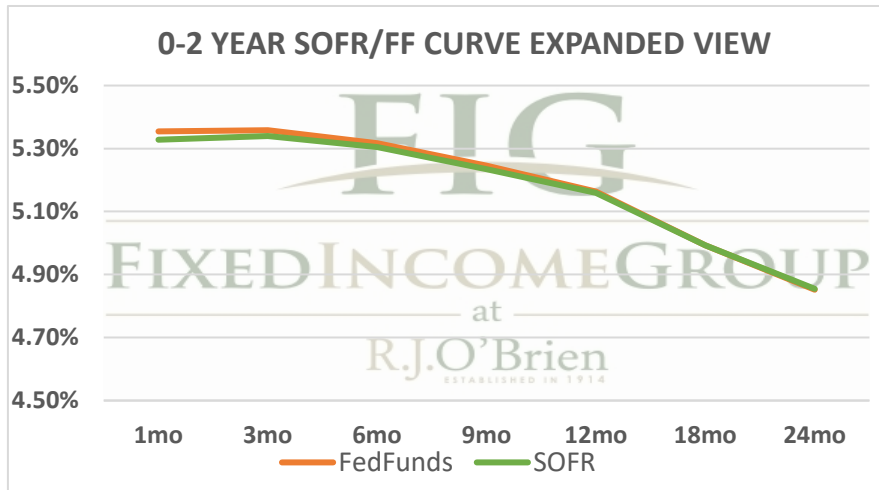


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32763%	5.33969%	5.30503%	5.23504%	5.15979%	4.99268%	4.85458%	4.68805%
1.004587683	1.013645878	1.027114613	1.040135311	1.052314548	1.076138366	1.098440036	1.142594822
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/15/2024	5/15/2024	5/15/2024	5/15/2024	5/15/2024	5/15/2024	5/15/2024	5/15/2024
6/14/2024	8/14/2024	11/14/2024	2/14/2025	5/14/2025	11/14/2025	5/14/2026	5/14/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35455%	5.35816%	5.31687%	5.24526%	5.16351%	4.99296%	4.85185%	
100.46109%	101.36931%	102.71751%	104.02136%	105.23523%	107.61426%	109.83848%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
5/15/2024	5/15/2024	5/15/2024	5/15/2024	5/15/2024	5/15/2024	5/15/2024	
6/14/2024	8/14/2024	11/14/2024	2/14/2025	5/14/2025	11/14/2025	5/14/2026	
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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