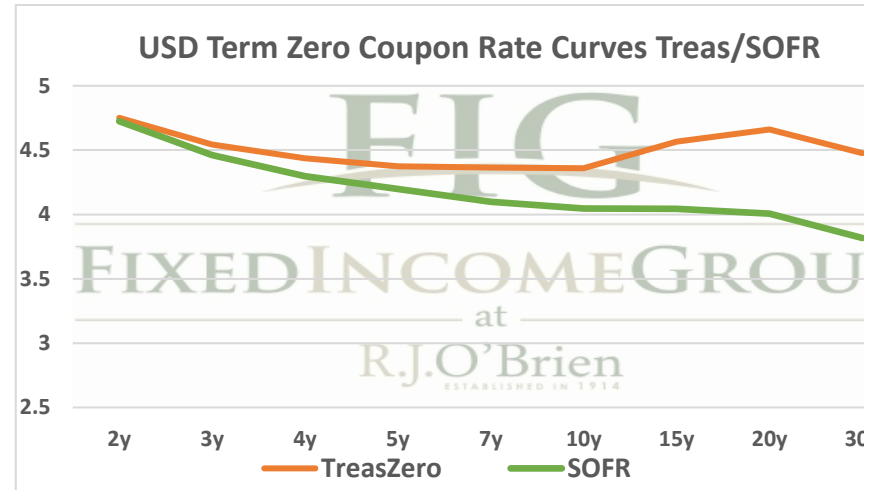
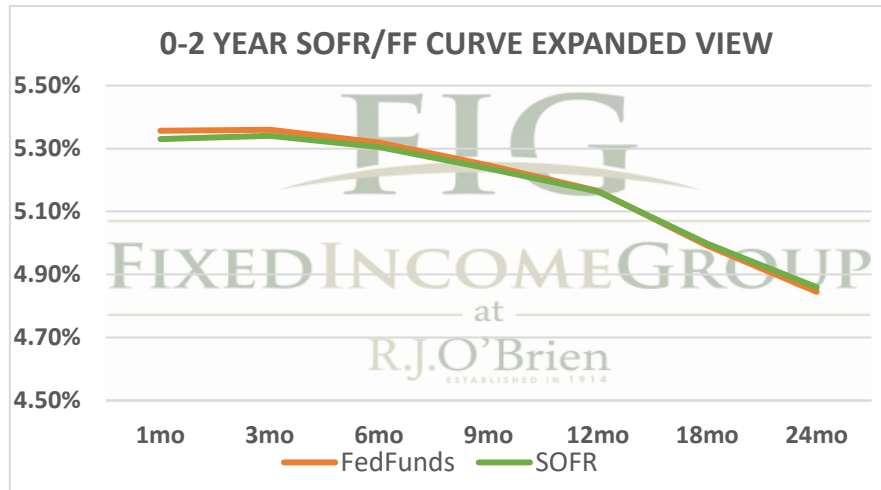


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32997%	5.34045%	5.30493%	5.23665%	5.16339%	4.99813%	4.85954%	4.69174%
1.004589692	1.013647814	1.027114111	1.040147667	1.052351038	1.076221512	1.098540711	1.142706971
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/20/2024	5/20/2024	5/20/2024	5/20/2024	5/20/2024	5/20/2024	5/20/2024	5/20/2024
6/19/2024	8/19/2024	11/19/2024	2/19/2025	5/19/2025	11/19/2025	5/19/2026	5/19/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35655%	5.35960%	5.31853%	5.24658%	5.16571%	4.99221%	4.84522%	
100.46126%	101.36968%	102.71836%	104.02238%	105.23746%	107.61312%	109.82503%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
5/20/2024	5/20/2024	5/20/2024	5/20/2024	5/20/2024	5/20/2024	5/20/2024	
6/19/2024	8/19/2024	11/19/2024	2/19/2025	5/19/2025	11/19/2025	5/19/2026	
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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