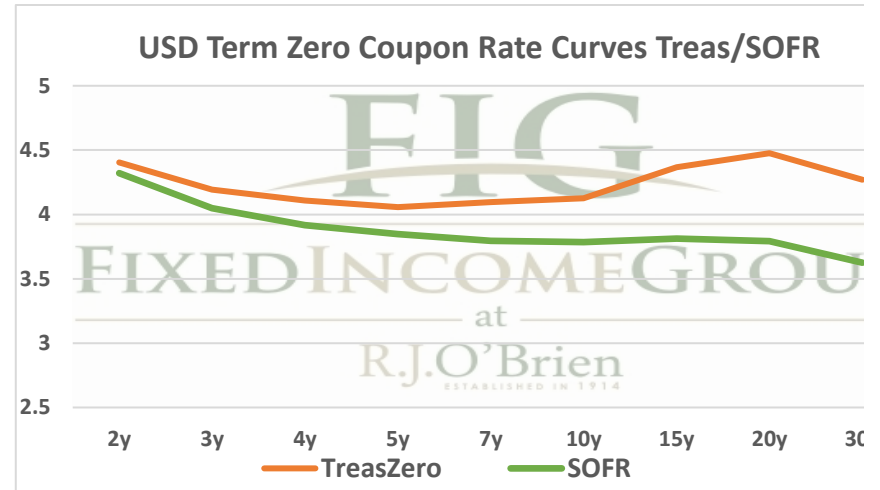
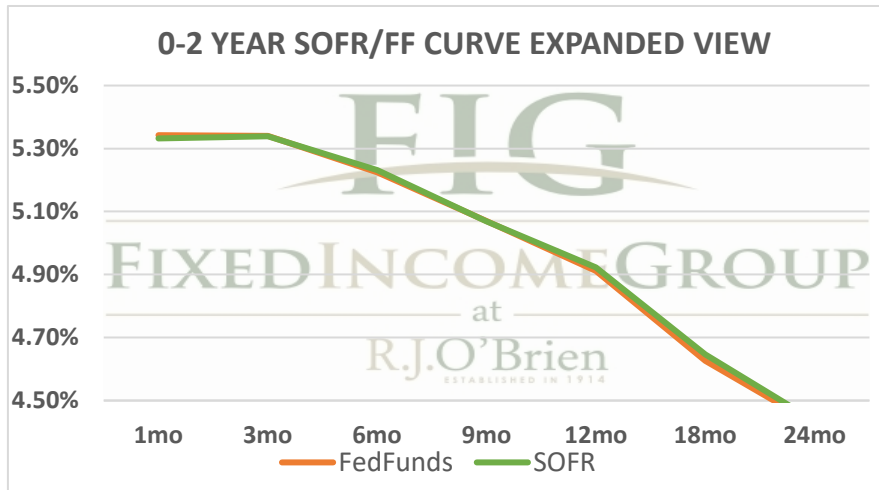


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33217%	5.33894%	5.23192%	5.06898%	4.92217%	4.64637%	4.43518%	4.24381%
1.004295362	1.013347354	1.026450266	1.038580581	1.050042059	1.070599047	1.090058851	1.129200366
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/6/2024	2/6/2024	2/6/2024	2/6/2024	2/6/2024	2/6/2024	2/6/2024	2/6/2024
3/5/2024	5/5/2024	8/5/2024	11/5/2024	2/5/2025	8/5/2025	2/5/2026	2/5/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34235%	5.34012%	5.22433%	5.06972%	4.91193%	4.62605%	4.42443%	
100.43036%	101.33503%	102.64119%	103.85862%	104.99380%	107.02903%	108.98405%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/6/2024	2/6/2024	2/6/2024	2/6/2024	2/6/2024	2/6/2024	2/6/2024	
3/5/2024	5/5/2024	8/5/2024	11/5/2024	2/5/2025	8/5/2025	2/5/2026	
29	90	182	274	366	547	731	

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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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