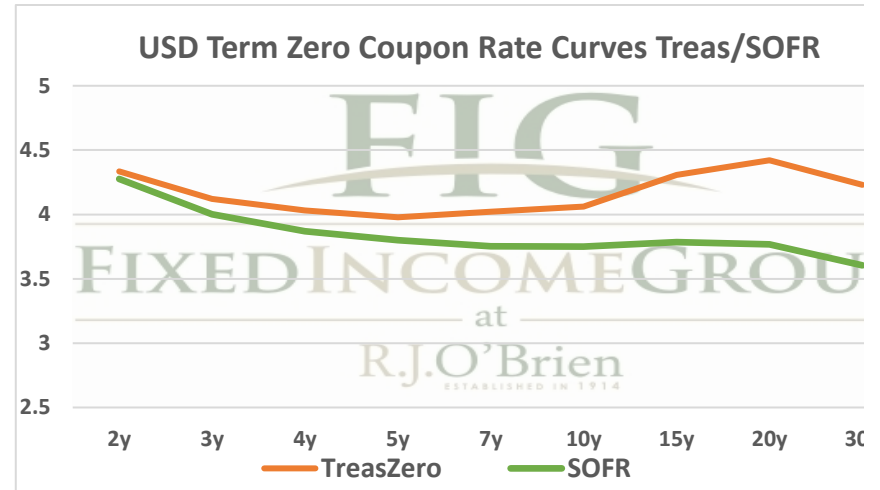
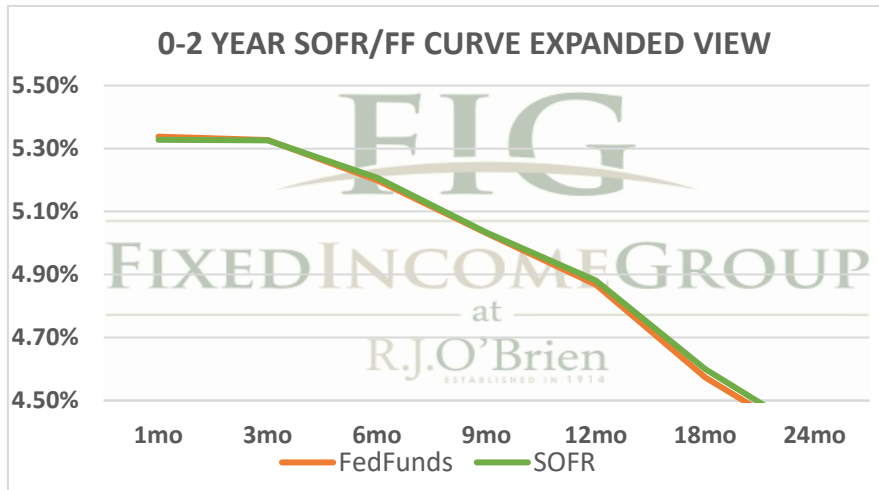


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32771%	5.32637%	5.20683%	5.03329%	4.88101%	4.59960%	4.38590%	4.19149%
1.004291767	1.013315925	1.026323442	1.03830896	1.049623597	1.069888351	1.089058183	1.127607682
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/7/2024	2/7/2024	2/7/2024	2/7/2024	2/7/2024	2/7/2024	2/7/2024	2/7/2024
3/6/2024	5/6/2024	8/6/2024	11/6/2024	2/6/2025	8/6/2025	2/6/2026	2/6/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.33775%	5.32742%	5.19929%	5.03177%	4.86804%	4.57276%	4.36275%	
100.42999%	101.33185%	102.62853%	103.82974%	104.94918%	106.94806%	108.85880%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/7/2024	2/7/2024	2/7/2024	2/7/2024	2/7/2024	2/7/2024	2/7/2024	
3/6/2024	5/6/2024	8/6/2024	11/6/2024	2/6/2025	8/6/2025	2/6/2026	
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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