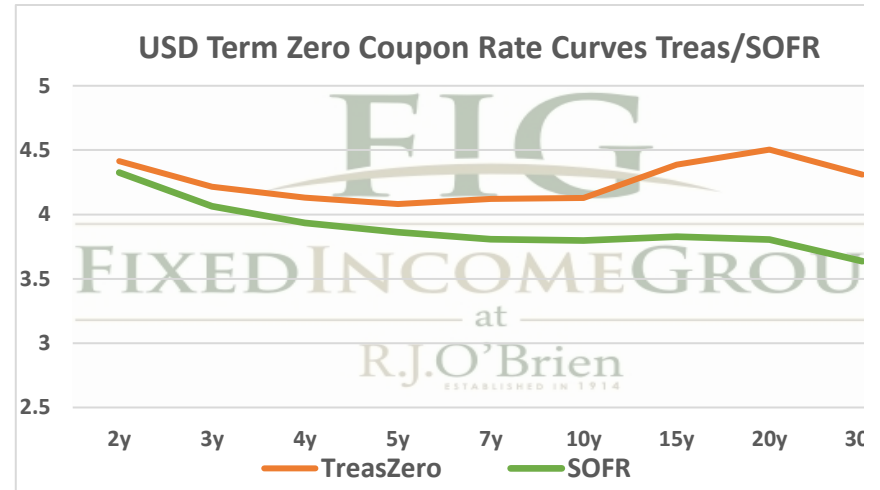
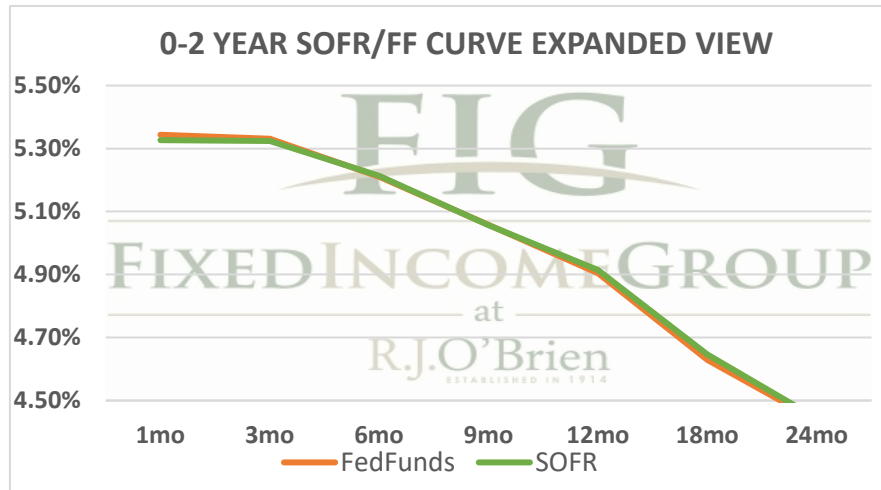


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32666%	5.32359%	5.21276%	5.05695%	4.91453%	4.64641%	4.44353%	4.26163%
1.004290924	1.013308965	1.026353387	1.038489006	1.049964381	1.070599693	1.090228301	1.129743062
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/12/2024	2/12/2024	2/12/2024	2/12/2024	2/12/2024	2/12/2024	2/12/2024	2/12/2024
3/11/2024	5/11/2024	8/11/2024	11/11/2024	2/11/2025	8/11/2025	2/11/2026	2/11/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34362%	5.33131%	5.21008%	5.05747%	4.90411%	4.62867%	4.43601%	
100.43046%	101.33283%	102.63398%	103.84929%	104.98584%	107.03300%	109.00757%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/12/2024	2/12/2024	2/12/2024	2/12/2024	2/12/2024	2/12/2024	2/12/2024	
3/11/2024	5/11/2024	8/11/2024	11/11/2024	2/11/2025	8/11/2025	2/11/2026	
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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