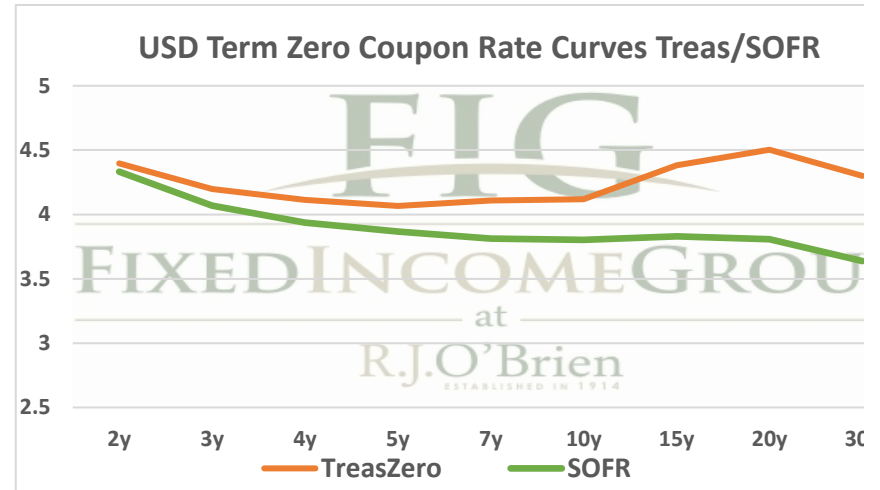
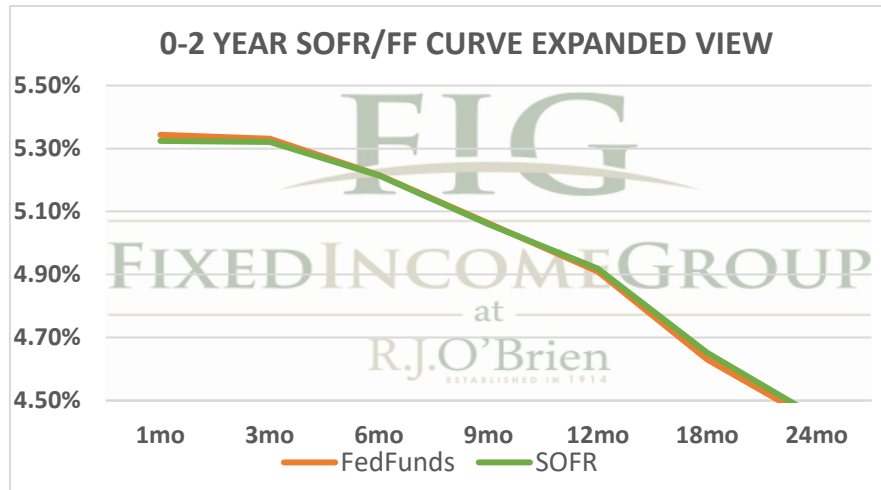


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32428%	5.32134%	5.21472%	5.05976%	4.91834%	4.65106%	4.44775%	4.26382%
1.004289006	1.013303352	1.02636331	1.038510396	1.050003131	1.070670346	1.09031403	1.129809745
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/13/2024	2/13/2024	2/13/2024	2/13/2024	2/13/2024	2/13/2024	2/13/2024	2/13/2024
3/12/2024	5/12/2024	8/12/2024	11/12/2024	2/12/2025	8/12/2025	2/12/2026	2/12/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34352%	5.33145%	5.21478%	5.06325%	4.90957%	4.63042%	4.43209%	
100.43045%	101.33286%	102.63636%	103.85370%	104.99139%	107.03566%	108.99961%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/13/2024	2/13/2024	2/13/2024	2/13/2024	2/13/2024	2/13/2024	2/13/2024	
3/12/2024	5/12/2024	8/12/2024	11/12/2024	2/12/2025	8/12/2025	2/12/2026	
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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