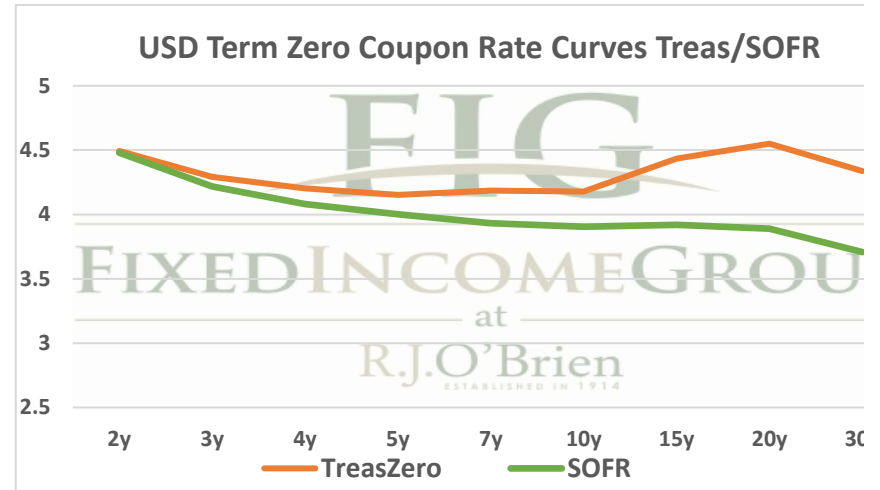
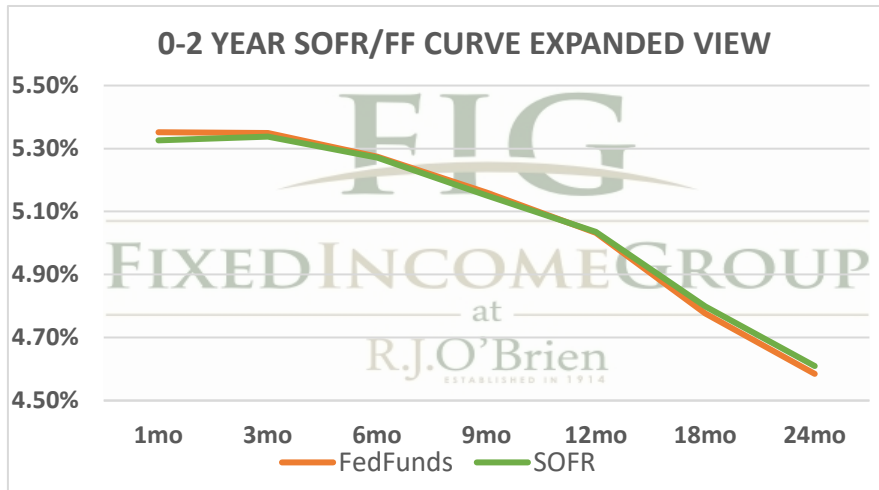


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32636%	5.33780%	5.27060%	5.15115%	5.03520%	4.79850%	4.60955%	4.43290%
1.004290683	1.013344507	1.026645816	1.039205953	1.05119116	1.072910546	1.093599534	1.134957259
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/16/2024	2/16/2024	2/16/2024	2/16/2024	2/16/2024	2/16/2024	2/16/2024	2/16/2024
3/15/2024	5/15/2024	8/15/2024	11/15/2024	2/15/2025	8/15/2025	2/15/2026	2/15/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35167%	5.34955%	5.27457%	5.16069%	5.03204%	4.77649%	4.58473%	
100.43111%	101.33739%	102.66659%	103.92786%	105.11591%	107.25761%	109.30955%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/16/2024	2/16/2024	2/16/2024	2/16/2024	2/16/2024	2/16/2024	2/16/2024	
3/15/2024	5/15/2024	8/15/2024	11/15/2024	2/15/2025	8/15/2025	2/15/2026	
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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