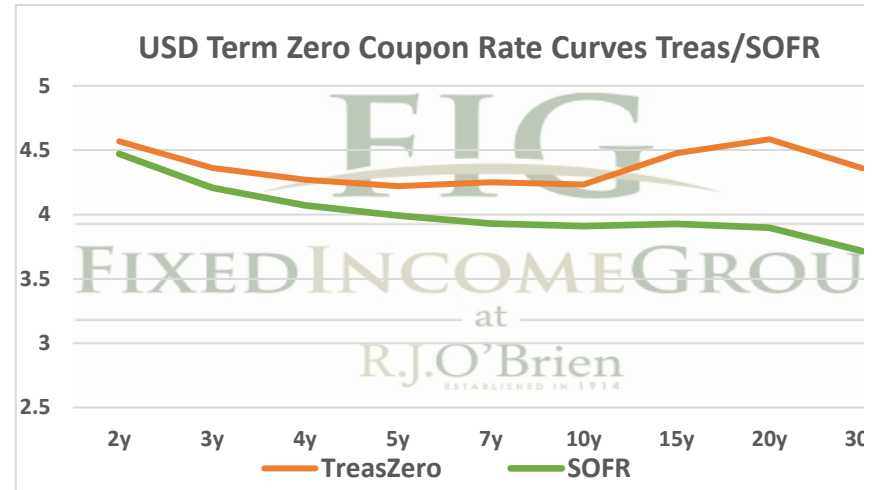
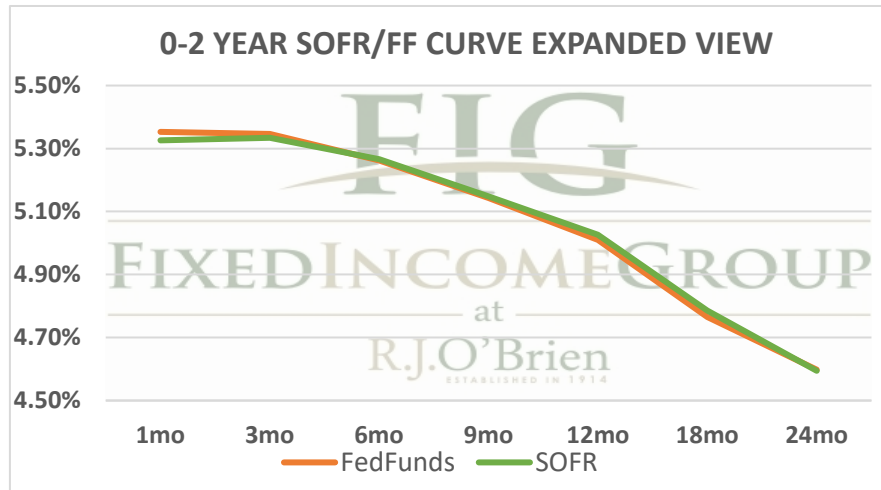


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32602%	5.33407%	5.26568%	5.14794%	5.02591%	4.78560%	4.59447%	4.41684%
1.004290402	1.013335186	1.026620924	1.039181536	1.051096717	1.07271446	1.093293361	1.134468206
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/20/2024	2/20/2024	2/20/2024	2/20/2024	2/20/2024	2/20/2024	2/20/2024	2/20/2024
3/19/2024	5/19/2024	8/19/2024	11/19/2024	2/19/2025	8/19/2025	2/19/2026	2/19/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35284%	5.34586%	5.26220%	5.14284%	5.01015%	4.76564%	4.59800%	
100.43120%	101.33646%	102.66034%	103.91427%	105.09365%	107.24112%	109.33650%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/20/2024	2/20/2024	2/20/2024	2/20/2024	2/20/2024	2/20/2024	2/20/2024	
3/19/2024	5/19/2024	8/19/2024	11/19/2024	2/19/2025	8/19/2025	2/19/2026	
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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