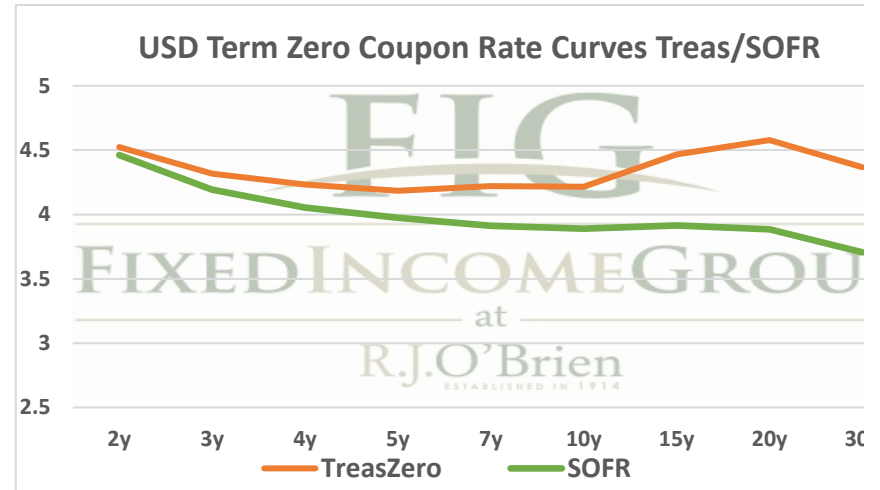
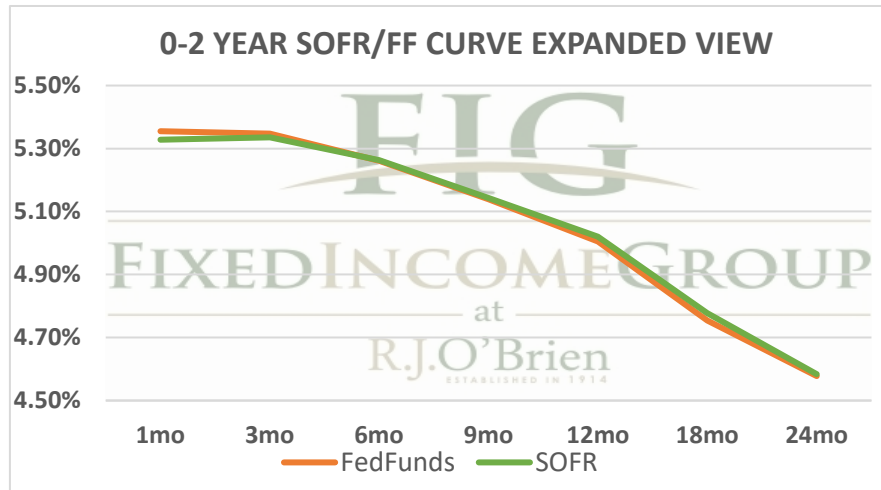


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32791%	5.33549%	5.26312%	5.14331%	5.02053%	4.77770%	4.58372%	4.40234%
1.004291928	1.013338722	1.02660799	1.039146323	1.051042047	1.072594444	1.093074924	1.134026737
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/21/2024	2/21/2024	2/21/2024	2/21/2024	2/21/2024	2/21/2024	2/21/2024	2/21/2024
3/20/2024	5/20/2024	8/20/2024	11/20/2024	2/20/2025	8/20/2025	2/20/2026	2/20/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35497%	5.34724%	5.26088%	5.13920%	5.00501%	4.75454%	4.57772%	
100.43137%	101.33681%	102.65967%	103.91151%	105.08843%	107.22425%	109.29531%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/21/2024	2/21/2024	2/21/2024	2/21/2024	2/21/2024	2/21/2024	2/21/2024	
3/20/2024	5/20/2024	8/20/2024	11/20/2024	2/20/2025	8/20/2025	2/20/2026	
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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