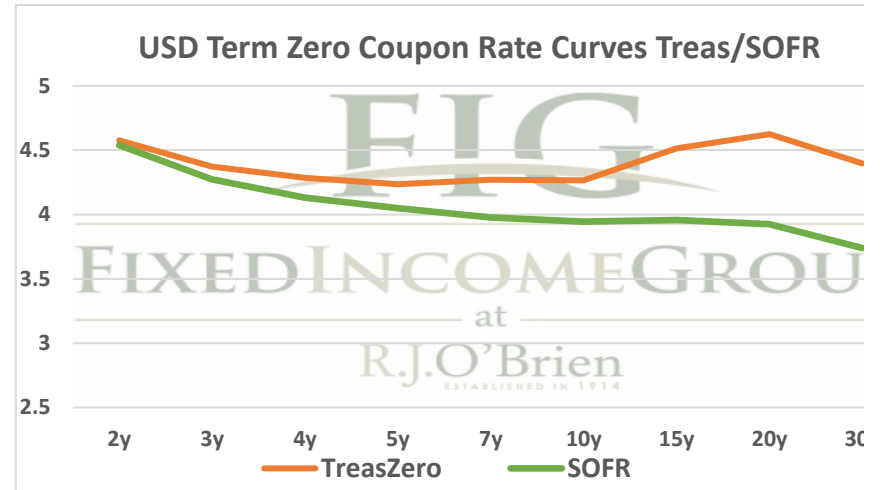
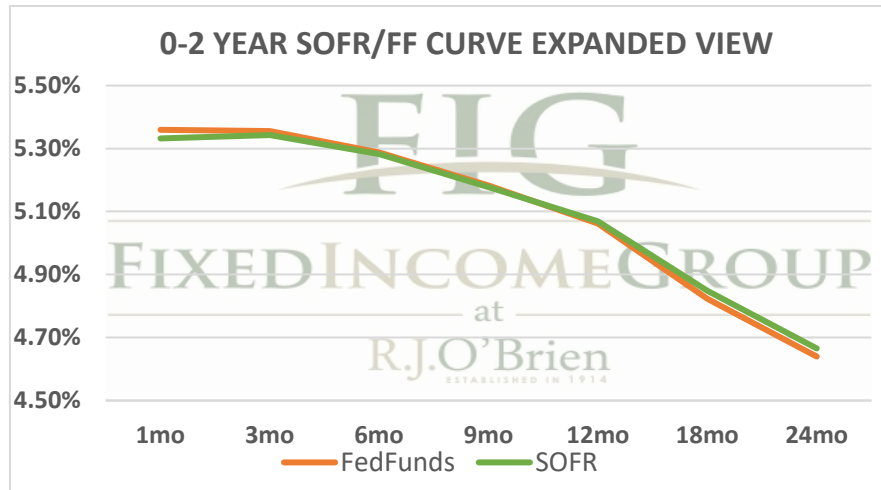


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33195%	5.34285%	5.28248%	5.17743%	5.06940%	4.84840%	4.66538%	4.48939%
1.004295181	1.013357122	1.026705888	1.039405982	1.051538896	1.073668765	1.094733188	1.136677091
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/22/2024	2/22/2024	2/22/2024	2/22/2024	2/22/2024	2/22/2024	2/22/2024	2/22/2024
3/21/2024	5/21/2024	8/21/2024	11/21/2024	2/21/2025	8/21/2025	2/21/2026	2/21/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35942%	5.35581%	5.28712%	5.18285%	5.06197%	4.82351%	4.63971%	
100.43173%	101.33895%	102.67293%	103.94473%	105.14634%	107.32905%	109.42119%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/22/2024	2/22/2024	2/22/2024	2/22/2024	2/22/2024	2/22/2024	2/22/2024	
3/21/2024	5/21/2024	8/21/2024	11/21/2024	2/21/2025	8/21/2025	2/21/2026	
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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