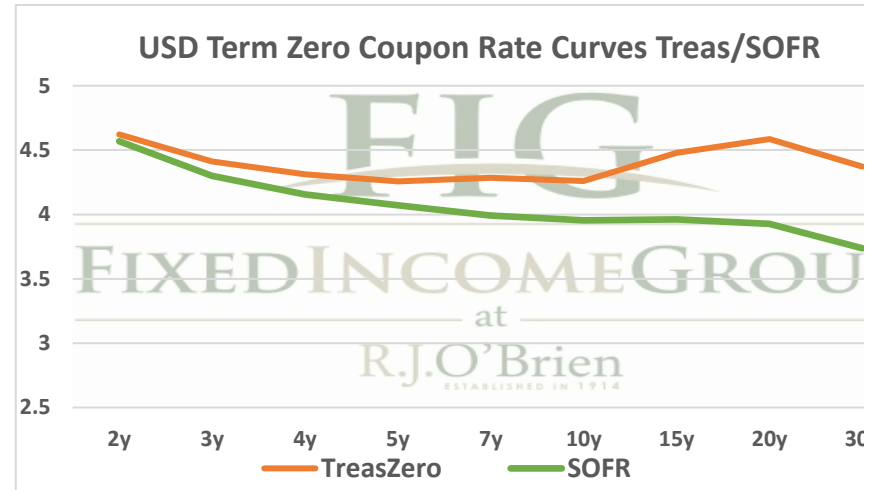
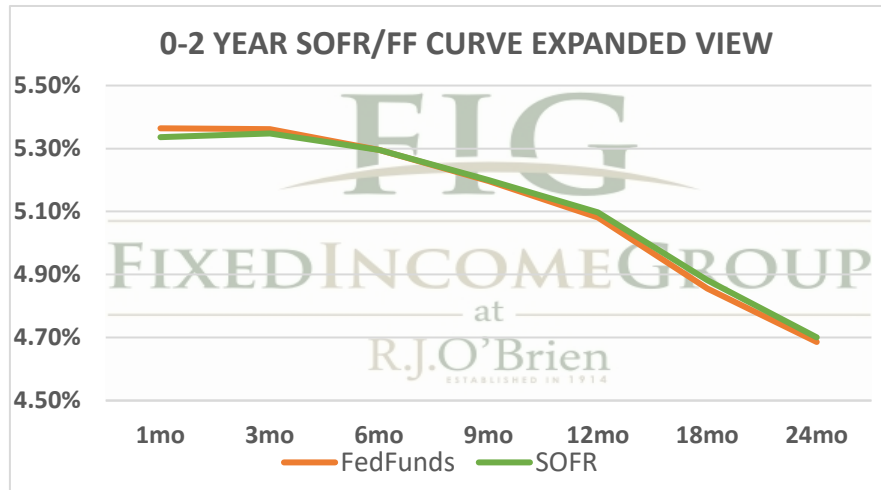


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33649%	5.34784%	5.29503%	5.20011%	5.09721%	4.88244%	4.70056%	4.52009%
1.004298836	1.013369604	1.026769342	1.039578639	1.051821624	1.074185958	1.095447528	1.137611635
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/23/2024	2/23/2024	2/23/2024	2/23/2024	2/23/2024	2/23/2024	2/23/2024	2/23/2024
3/22/2024	5/22/2024	8/22/2024	11/22/2024	2/22/2025	8/22/2025	2/22/2026	2/22/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36423%	5.36117%	5.29524%	5.19722%	5.08160%	4.85544%	4.68587%	
100.43212%	101.34029%	102.67704%	103.95566%	105.16629%	107.37757%	109.51493%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/23/2024	2/23/2024	2/23/2024	2/23/2024	2/23/2024	2/23/2024	2/23/2024	
3/22/2024	5/22/2024	8/22/2024	11/22/2024	2/22/2025	8/22/2025	2/22/2026	
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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