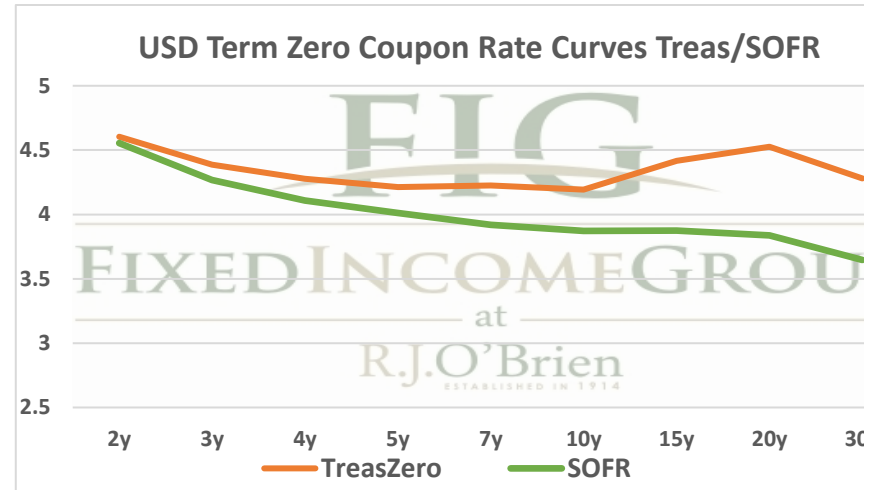
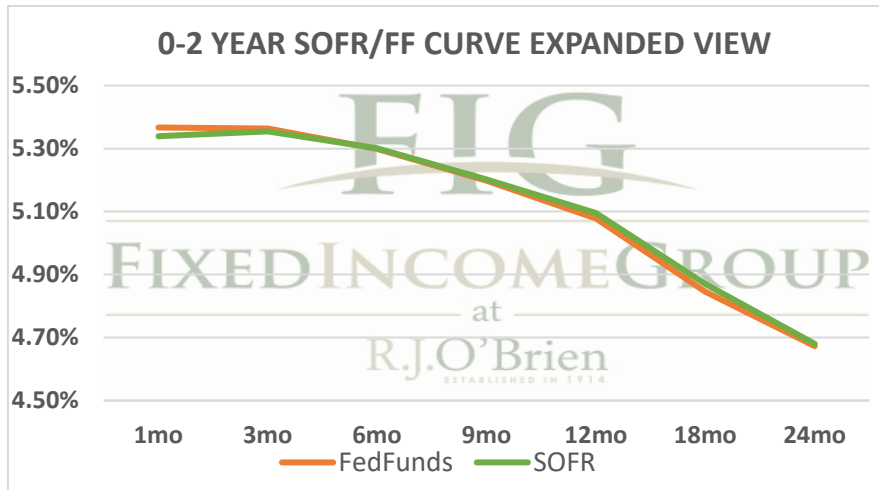


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33904%	5.35441%	5.30072%	5.20206%	5.09500%	4.87028%	4.68007%	4.48030%
1.004300895	1.013386029	1.026798078	1.039593492	1.05179918	1.074001224	1.095031471	1.136400237
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/26/2024	2/26/2024	2/26/2024	2/26/2024	2/26/2024	2/26/2024	2/26/2024	2/26/2024
3/25/2024	5/25/2024	8/25/2024	11/25/2024	2/25/2025	8/25/2025	2/25/2026	2/25/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36673%	5.36392%	5.29893%	5.19797%	5.07785%	4.84557%	4.67265%	
100.43232%	101.34098%	102.67890%	103.95623%	105.16248%	107.36258%	109.48808%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/26/2024	2/26/2024	2/26/2024	2/26/2024	2/26/2024	2/26/2024	2/26/2024	
3/25/2024	5/25/2024	8/25/2024	11/25/2024	2/25/2025	8/25/2025	2/25/2026	
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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