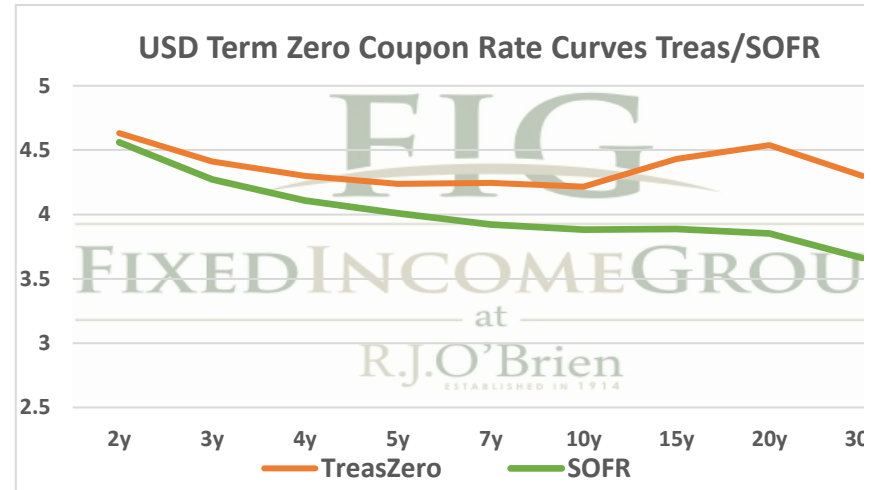
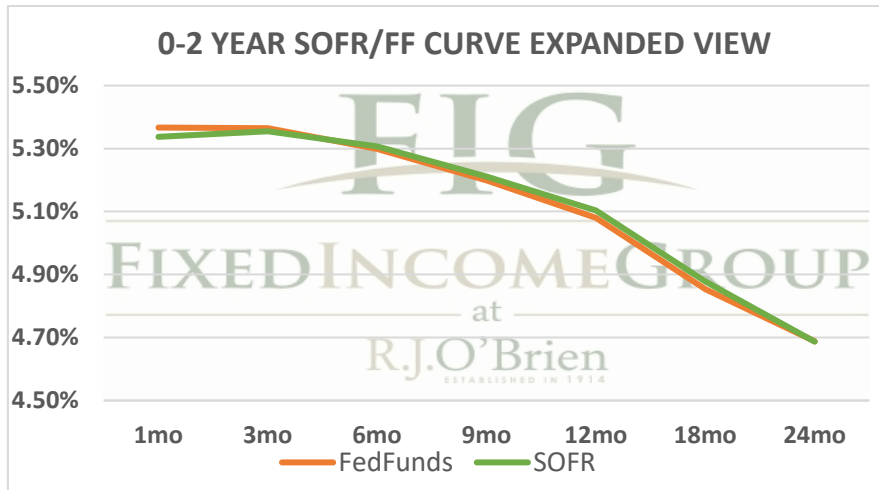


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33741%	5.35475%	5.30621%	5.21098%	5.10352%	4.87787%	4.68680%	4.48450%
1.004299579	1.01338687	1.026825859	1.039661371	1.051885746	1.074116584	1.095168067	1.136528107
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/27/2024	2/27/2024	2/27/2024	2/27/2024	2/27/2024	2/27/2024	2/27/2024	2/27/2024
3/26/2024	5/26/2024	8/26/2024	11/26/2024	2/26/2025	8/26/2025	2/26/2026	2/26/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36657%	5.36480%	5.29875%	5.19890%	5.07980%	4.85385%	4.68812%	
100.43231%	101.34120%	102.67881%	103.95694%	105.16446%	107.37515%	109.51949%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/27/2024	2/27/2024	2/27/2024	2/27/2024	2/27/2024	2/27/2024	2/27/2024	
3/26/2024	5/26/2024	8/26/2024	11/26/2024	2/26/2025	8/26/2025	2/26/2026	
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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