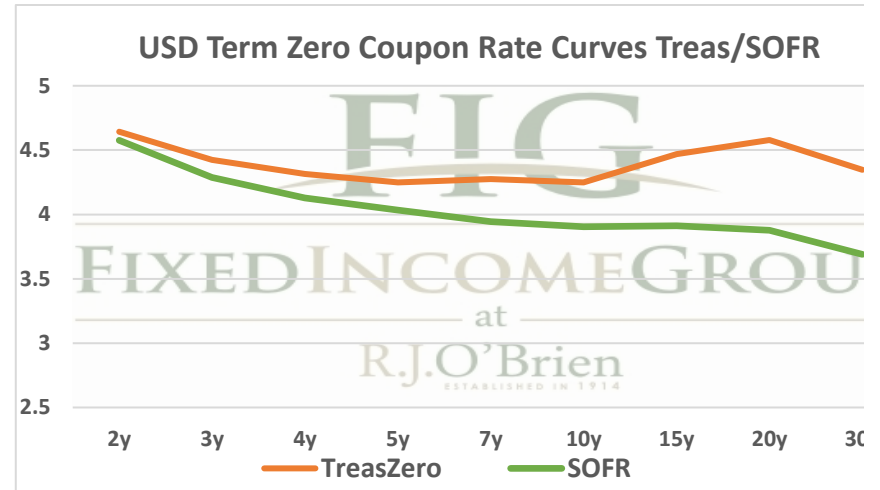
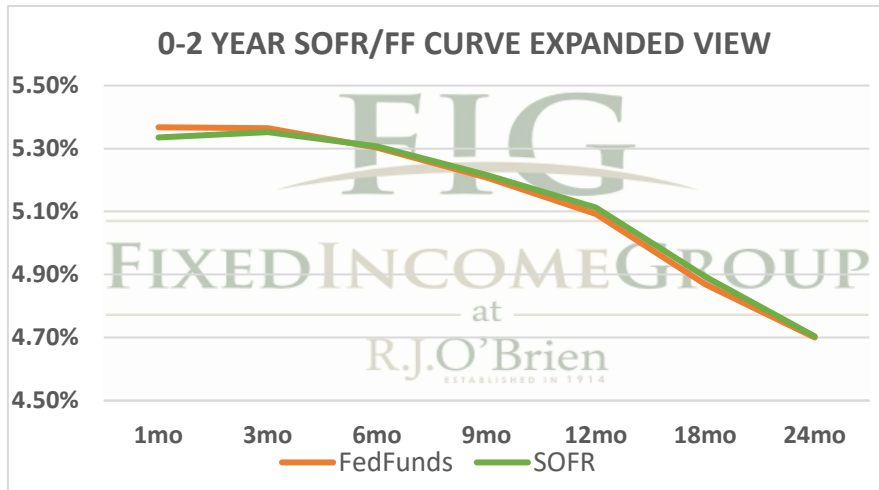


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33560%	5.35213%	5.30639%	5.21635%	5.11298%	4.89272%	4.70377%	4.50374%
1.004298123	1.013380335	1.026826732	1.039702246	1.051981933	1.074342166	1.095512763	1.137113766
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/28/2024	2/28/2024	2/28/2024	2/28/2024	2/28/2024	2/28/2024	2/28/2024	2/28/2024
3/27/2024	5/27/2024	8/27/2024	11/27/2024	2/27/2025	8/27/2025	2/27/2026	2/27/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36748%	5.36460%	5.30269%	5.20775%	5.09212%	4.86852%	4.70022%	
100.43238%	101.34115%	102.68081%	103.96368%	105.17699%	107.39744%	109.54405%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/28/2024	2/28/2024	2/28/2024	2/28/2024	2/28/2024	2/28/2024	2/28/2024	
3/27/2024	5/27/2024	8/27/2024	11/27/2024	2/27/2025	8/27/2025	2/27/2026	
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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