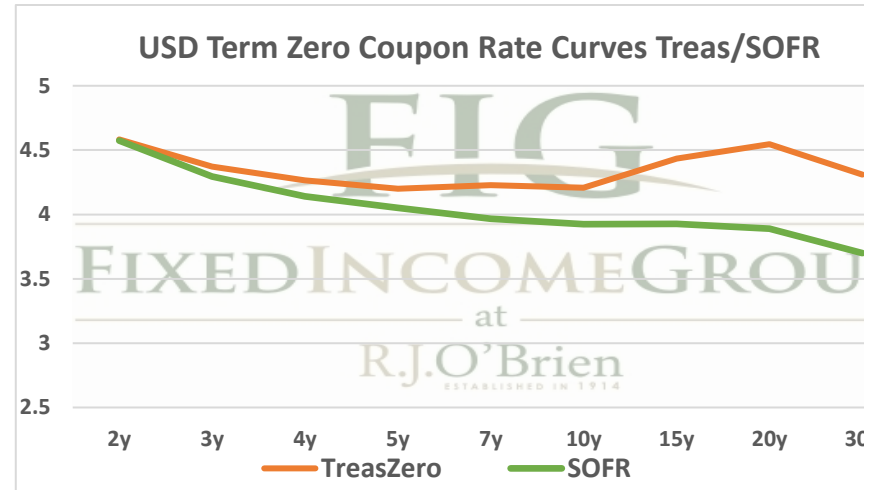
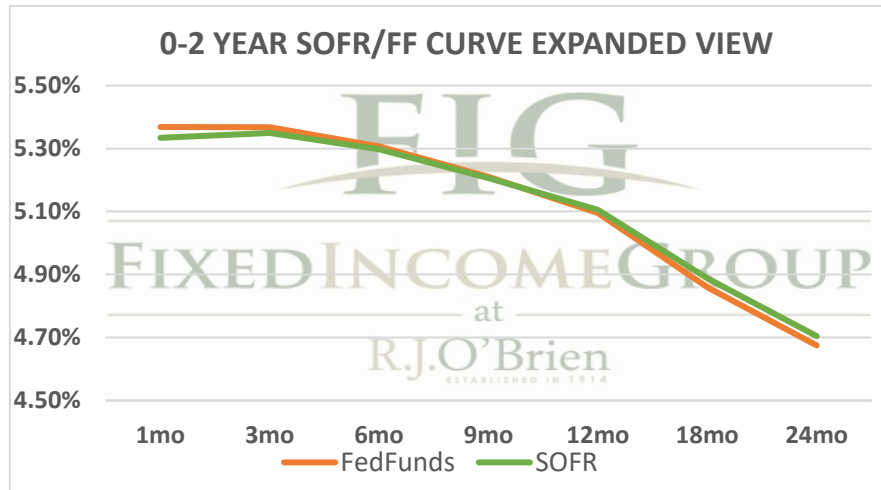


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33367%	5.34943%	5.29787%	5.20642%	5.10603%	4.88847%	4.70442%	4.51353%
1.004296567	1.013373576	1.026783684	1.039626673	1.051769431	1.074277653	1.095395274	1.137286497
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/29/2024	2/29/2024	2/29/2024	2/29/2024	2/29/2024	2/29/2024	2/29/2024	2/29/2024
3/28/2024	5/28/2024	8/28/2024	11/28/2024	2/27/2025	8/28/2025	2/27/2026	2/27/2027
29	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns							
5.36842%	5.36770%	5.30622%	5.21030%	5.09562%	4.85996%	4.67488%	
100.43246%	101.34193%	102.68259%	103.96561%	105.16640%	107.38444%	109.47962%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/29/2024	2/29/2024	2/29/2024	2/29/2024	2/29/2024	2/29/2024	2/29/2024	
3/28/2024	5/28/2024	8/28/2024	11/28/2024	2/27/2025	8/28/2025	2/27/2026	
29	90	182	274	365	547	730	

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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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