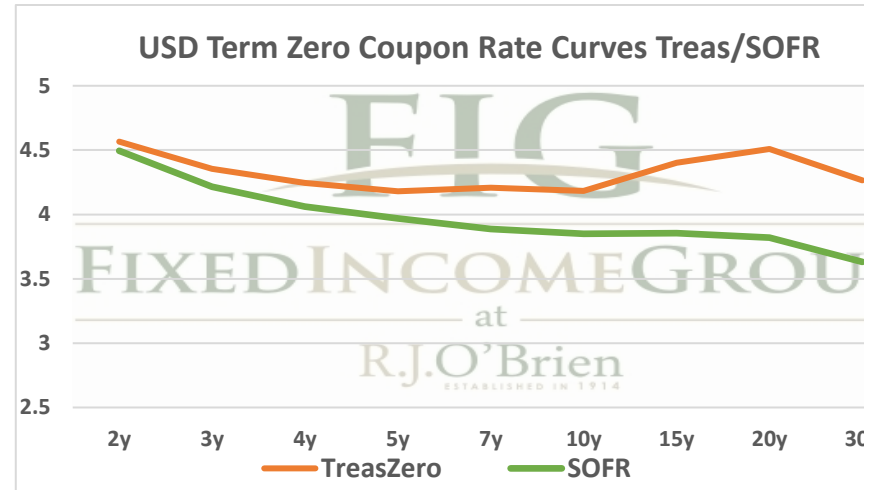
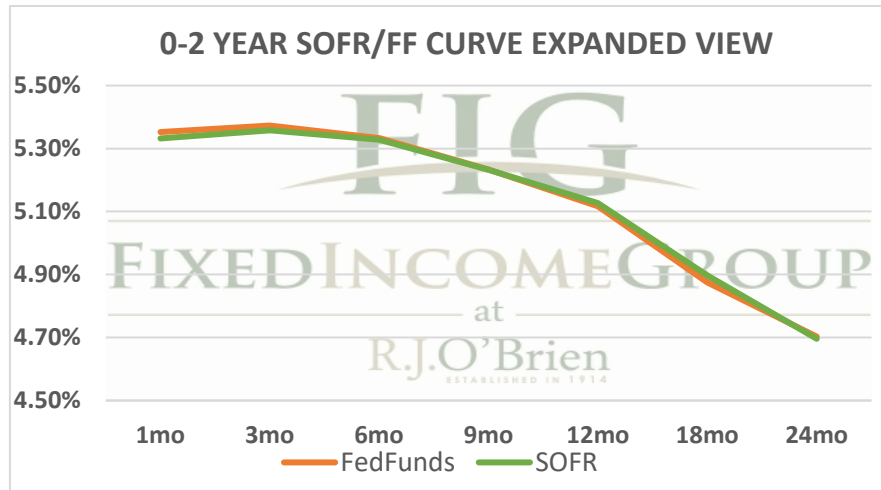


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33182%	5.35780%	5.32756%	5.23242%	5.12674%	4.89698%	4.69605%	4.47948%
1.004295081	1.013394489	1.026933769	1.039824504	1.052121867	1.074406896	1.095355985	1.136375179
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/1/2024	2/1/2024	2/1/2024	2/1/2024	2/1/2024	2/1/2024	2/1/2024	2/1/2024
2/29/2024	4/30/2024	7/31/2024	10/31/2024	1/31/2025	7/31/2025	1/31/2026	1/31/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35207%	5.37294%	5.33341%	5.23385%	5.11634%	4.87534%	4.70303%	
100.43114%	101.34323%	102.69634%	103.98355%	105.20161%	107.40782%	109.54977%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/1/2024	2/1/2024	2/1/2024	2/1/2024	2/1/2024	2/1/2024	2/1/2024	
2/29/2024	4/30/2024	7/31/2024	10/31/2024	1/31/2025	7/31/2025	1/31/2026	
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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