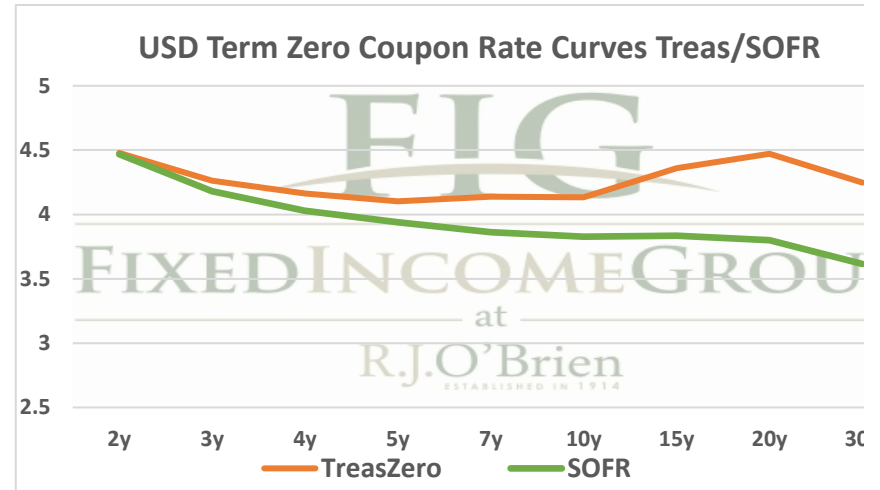
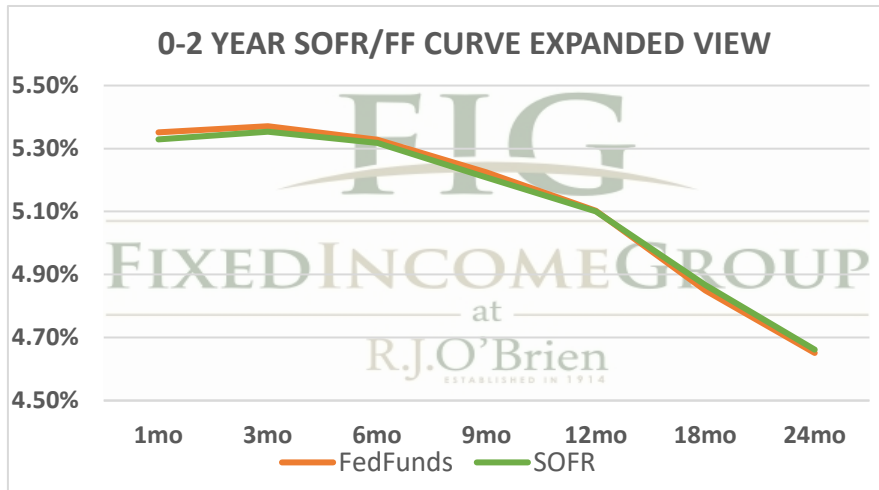


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32913%	5.35339%	5.31734%	5.20791%	5.10082%	4.86684%	4.66156%	4.43938%
1.004292912	1.013383486	1.026882133	1.039637992	1.051858358	1.073948967	1.094655484	1.135154345
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/4/2024	2/4/2024	2/4/2024	2/4/2024	2/4/2024	2/4/2024	2/4/2024	2/4/2024
3/3/2024	5/3/2024	8/3/2024	11/3/2024	2/3/2025	8/3/2025	2/3/2026	2/3/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35177%	5.37085%	5.32780%	5.22464%	5.10294%	4.84910%	4.65102%	
100.43111%	101.34271%	102.69350%	103.97653%	105.18799%	107.36793%	109.44415%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/4/2024	2/4/2024	2/4/2024	2/4/2024	2/4/2024	2/4/2024	2/4/2024	
3/3/2024	5/3/2024	8/3/2024	11/3/2024	2/3/2025	8/3/2025	2/3/2026	
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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