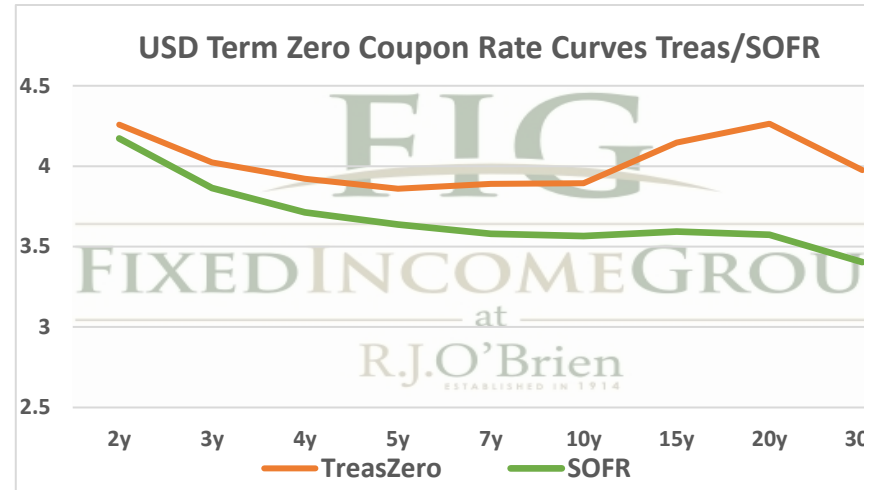
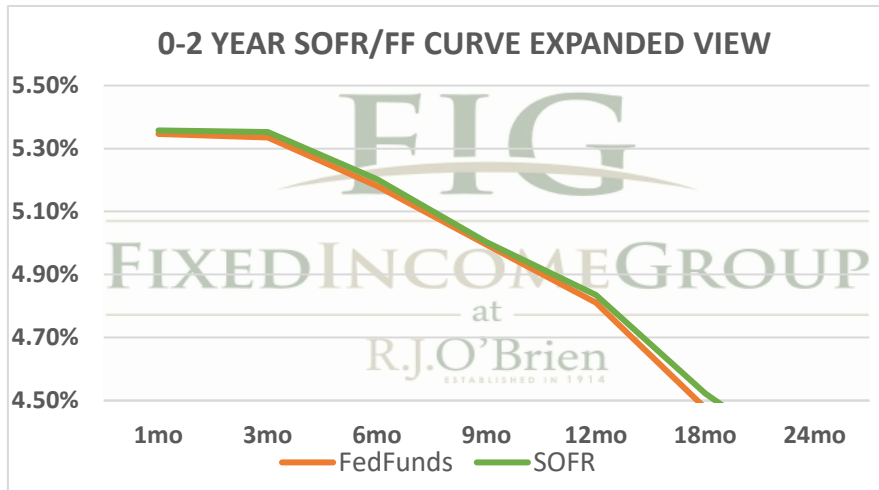


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35745%	5.35282%	5.20225%	5.00271%	4.83528%	4.52228%	4.27998%	4.05035%
1.004613357	1.01353073	1.026300281	1.038076204	1.049158719	1.068713543	1.086907453	1.12331051
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/3/2024	1/3/2024	1/3/2024	1/3/2024	1/3/2024	1/3/2024	1/3/2024	1/3/2024
2/2/2024	4/2/2024	7/2/2024	10/2/2024	1/2/2025	7/2/2025	1/2/2026	1/2/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34634%	5.33508%	5.18120%	4.99490%	4.81143%	4.47606%	4.22975%	
100.46038%	101.34859%	102.61939%	103.80168%	104.89162%	106.80112%	108.58873%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/3/2024	1/3/2024	1/3/2024	1/3/2024	1/3/2024	1/3/2024	1/3/2024	
2/2/2024	4/2/2024	7/2/2024	10/2/2024	1/2/2025	7/2/2025	1/2/2026	
31	91	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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