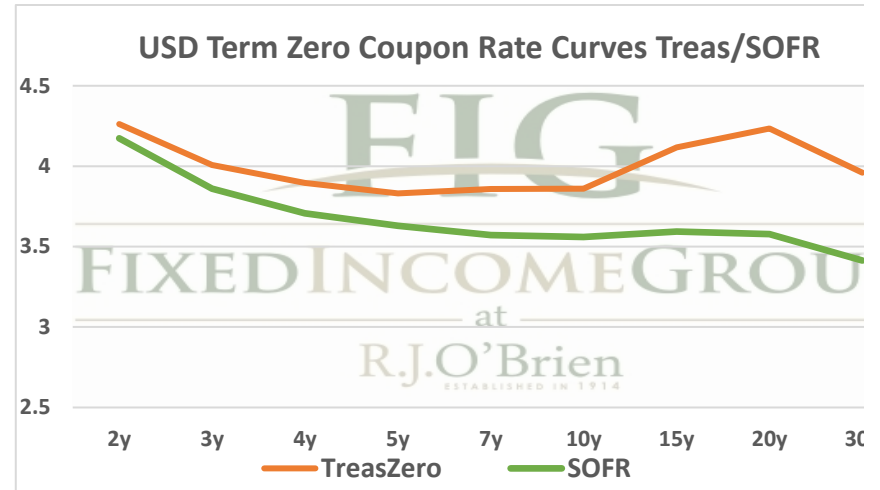
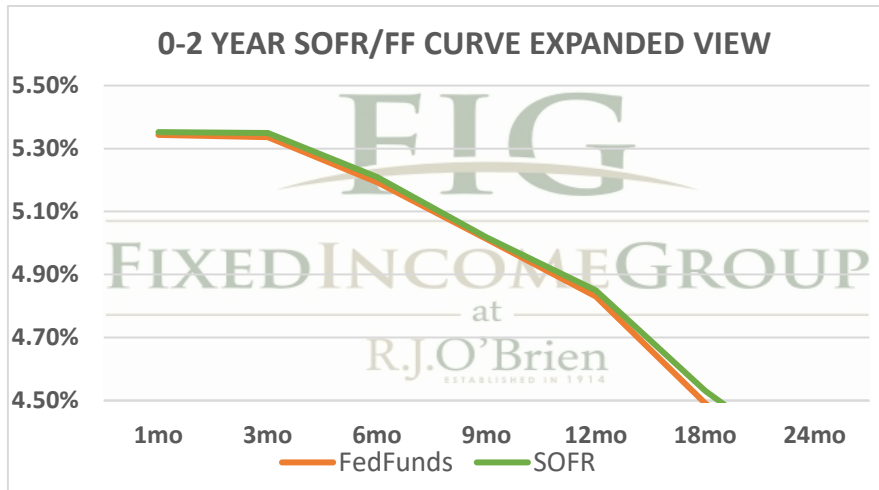


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35213%	5.34943%	5.20942%	5.01829%	4.84955%	4.53025%	4.27949%	4.04008%
1.004608777	1.013522167	1.026336525	1.038194734	1.049303715	1.068834598	1.086897482	1.122997936
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/4/2024	1/4/2024	1/4/2024	1/4/2024	1/4/2024	1/4/2024	1/4/2024	1/4/2024
2/3/2024	4/3/2024	7/3/2024	10/3/2024	1/3/2025	7/3/2025	1/3/2026	1/3/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34331%	5.33655%	5.19332%	5.01293%	4.82993%	4.49094%	4.24368%	
100.46012%	101.34896%	102.62551%	103.81540%	104.91043%	106.82374%	108.61703%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/4/2024	1/4/2024	1/4/2024	1/4/2024	1/4/2024	1/4/2024	1/4/2024	
2/3/2024	4/3/2024	7/3/2024	10/3/2024	1/3/2025	7/3/2025	1/3/2026	
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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