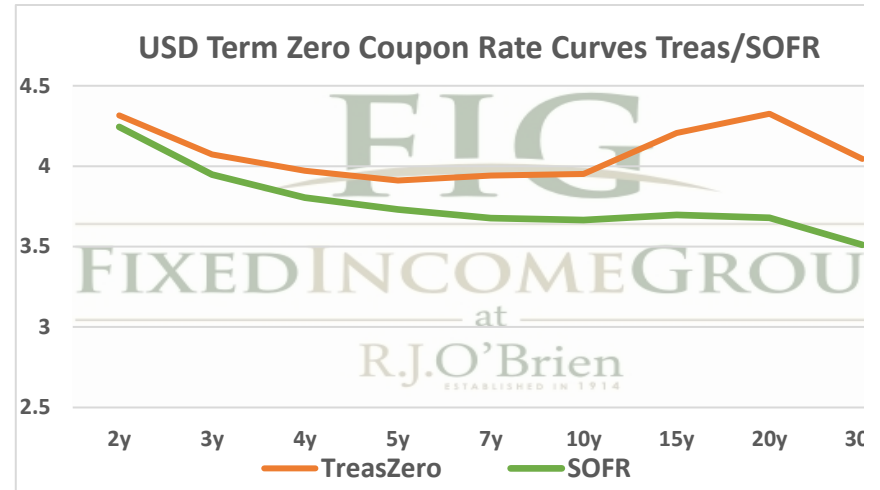
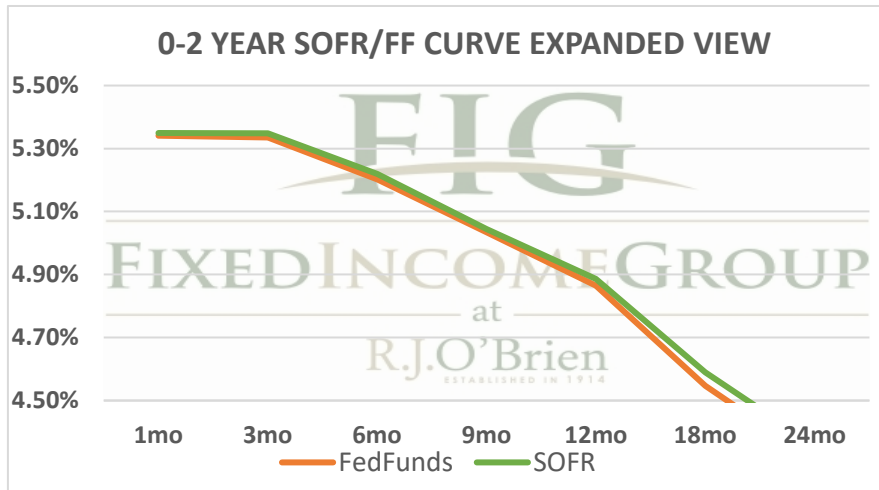


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34935%	5.34807%	5.21922%	5.04421%	4.88658%	4.58911%	4.35690%	4.13833%
1.004606386	1.013518722	1.026386041	1.038392026	1.049680269	1.069728942	1.088469217	1.125989098
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/5/2024	1/5/2024	1/5/2024	1/5/2024	1/5/2024	1/5/2024	1/5/2024	1/5/2024
2/4/2024	4/4/2024	7/4/2024	10/4/2024	1/4/2025	7/4/2025	1/4/2026	1/4/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34081%	5.33517%	5.20186%	5.03427%	4.86504%	4.54685%	4.31077%	
100.45990%	101.34861%	102.62983%	103.83164%	104.94613%	106.90869%	108.75327%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/5/2024	1/5/2024	1/5/2024	1/5/2024	1/5/2024	1/5/2024	1/5/2024	
2/4/2024	4/4/2024	7/4/2024	10/4/2024	1/4/2025	7/4/2025	1/4/2026	
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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