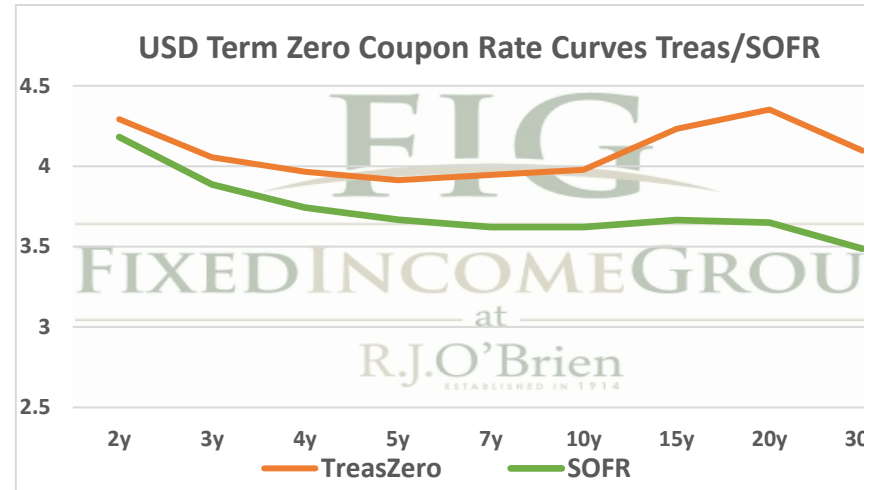
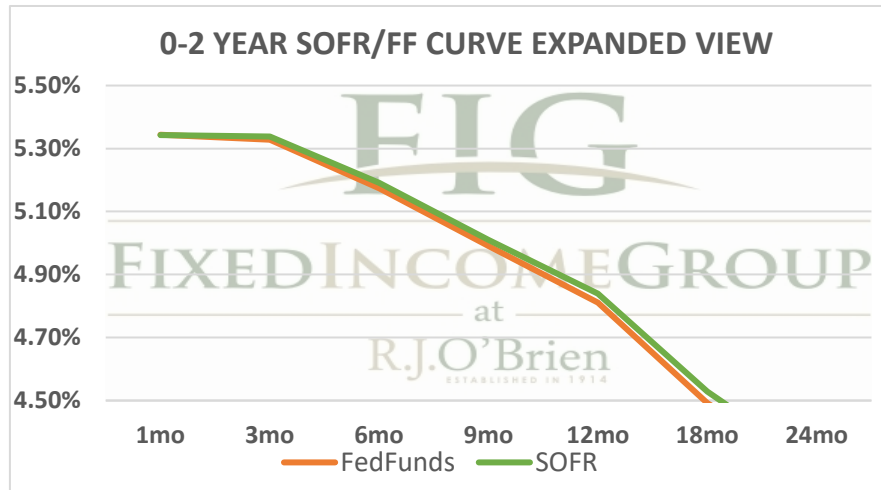


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34270%	5.33790%	5.19115%	5.00993%	4.83927%	4.52819%	4.29032%	4.06873%
1.004600661	1.013493023	1.026244172	1.038131125	1.049199245	1.068803299	1.087117356	1.123870241
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/10/2024	1/10/2024	1/10/2024	1/10/2024	1/10/2024	1/10/2024	1/10/2024	1/10/2024
2/9/2024	4/9/2024	7/9/2024	10/9/2024	1/9/2025	7/9/2025	1/9/2026	1/9/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34380%	5.32817%	5.17362%	4.99025%	4.81140%	4.49191%	4.27584%	
100.46016%	101.34684%	102.61555%	103.79814%	104.89159%	106.82522%	108.68234%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/10/2024	1/10/2024	1/10/2024	1/10/2024	1/10/2024	1/10/2024	1/10/2024	
2/9/2024	4/9/2024	7/9/2024	10/9/2024	1/9/2025	7/9/2025	1/9/2026	
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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