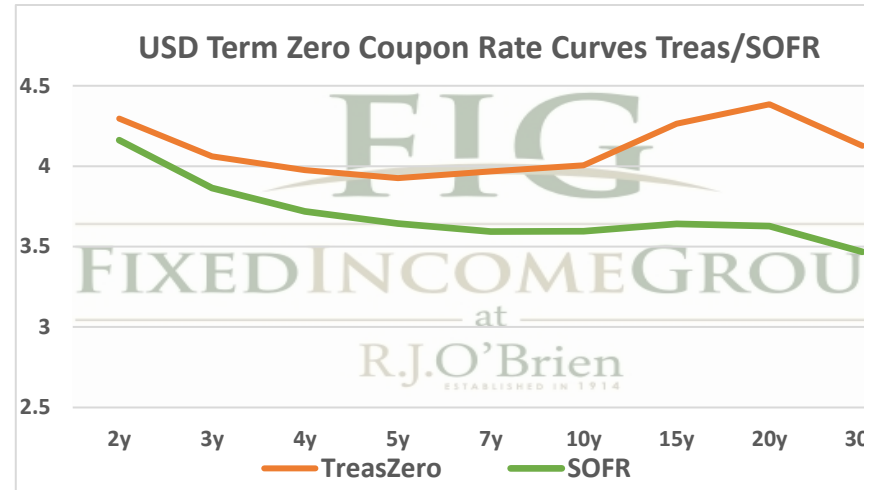
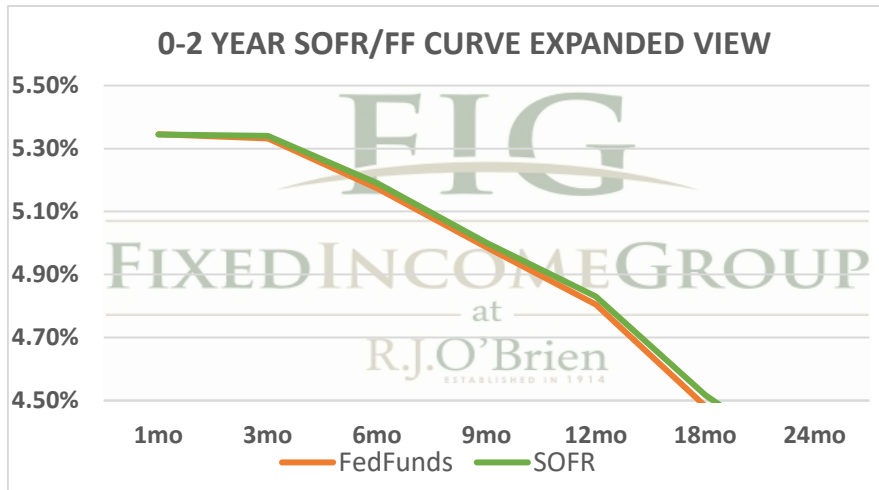


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34445%	5.34020%	5.19021%	5.00074%	4.82998%	4.51777%	4.27751%	4.05186%
1.004602168	1.01349883	1.026239411	1.038061155	1.049104822	1.068644996	1.086857246	1.123356655
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/11/2024	1/11/2024	1/11/2024	1/11/2024	1/11/2024	1/11/2024	1/11/2024	1/11/2024
2/10/2024	4/10/2024	7/10/2024	10/10/2024	1/10/2025	7/10/2025	1/10/2026	1/10/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34551%	5.33203%	5.17310%	4.98654%	4.80505%	4.48155%	4.26501%	
100.46031%	101.34782%	102.61529%	103.79531%	104.88513%	106.80947%	108.66035%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/11/2024	1/11/2024	1/11/2024	1/11/2024	1/11/2024	1/11/2024	1/11/2024	
2/10/2024	4/10/2024	7/10/2024	10/10/2024	1/10/2025	7/10/2025	1/10/2026	
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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