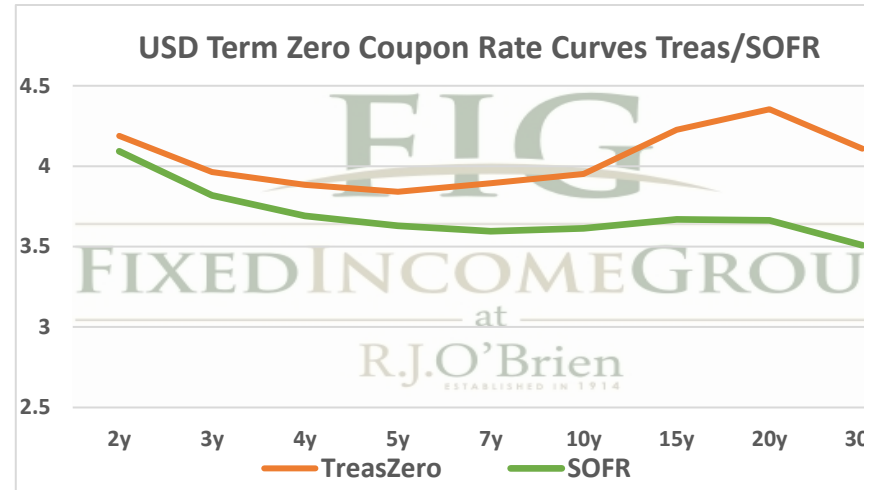
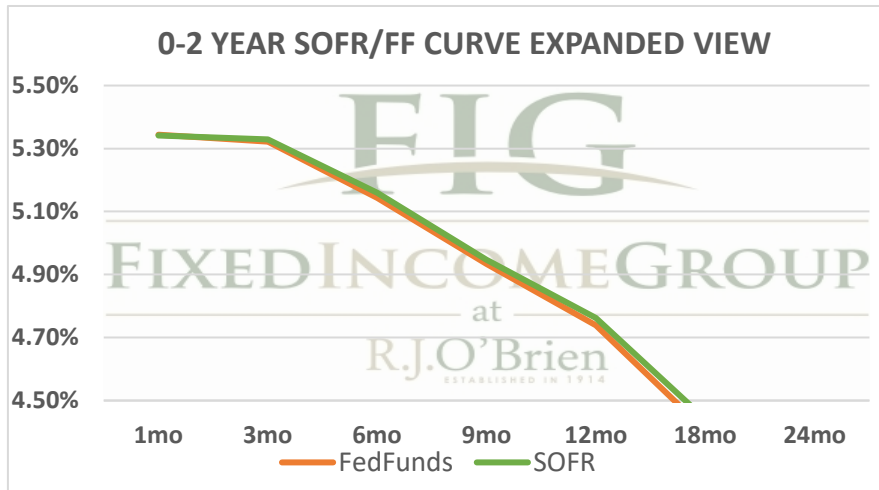


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34137%	5.32950%	5.15974%	4.94666%	4.76205%	4.44124%	4.20812%	4.00291%
1.004599516	1.013471784	1.026085344	1.037649595	1.048414215	1.06748221	1.085448195	1.121866451
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/12/2024	1/12/2024	1/12/2024	1/12/2024	1/12/2024	1/12/2024	1/12/2024	1/12/2024
2/11/2024	4/11/2024	7/11/2024	10/11/2024	1/11/2025	7/11/2025	1/11/2026	1/11/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34394%	5.32157%	5.14281%	4.93425%	4.73852%	4.40514%	4.17239%	
100.46017%	101.34517%	102.59998%	103.75551%	104.81750%	106.69337%	108.47227%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/12/2024	1/12/2024	1/12/2024	1/12/2024	1/12/2024	1/12/2024	1/12/2024	
2/11/2024	4/11/2024	7/11/2024	10/11/2024	1/11/2025	7/11/2025	1/11/2026	
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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