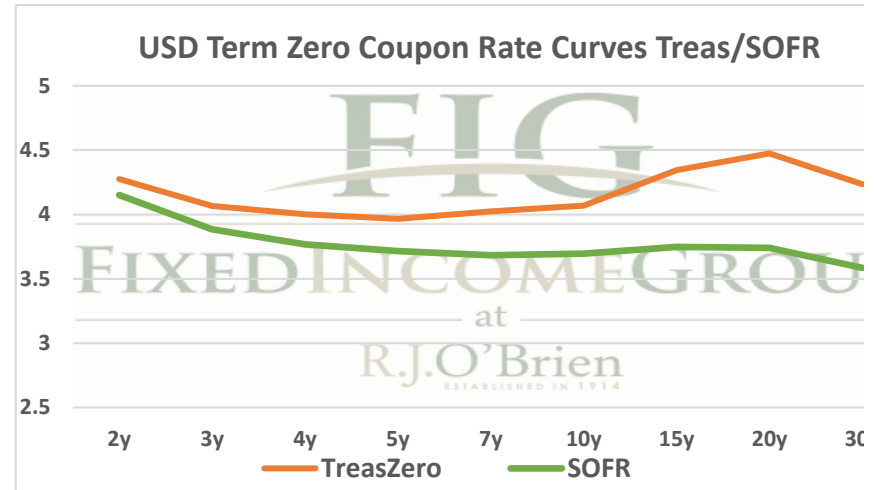
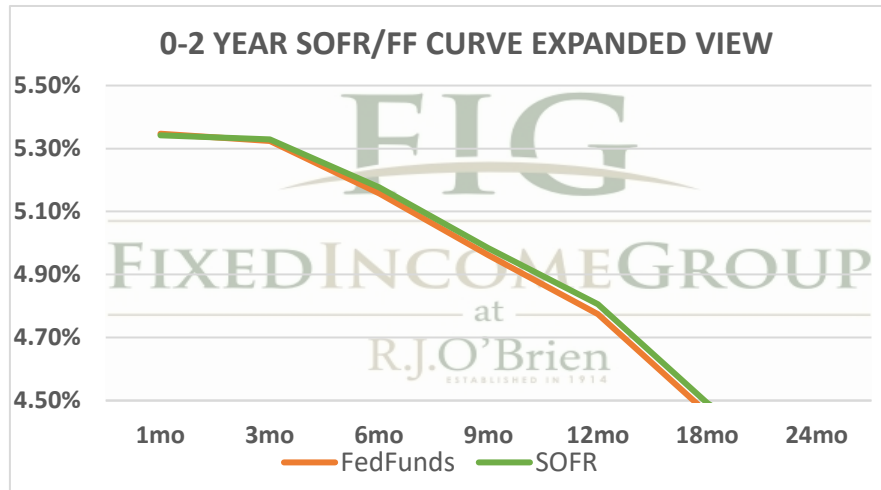


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34200%	5.32889%	5.17631%	4.98337%	4.80539%	4.49180%	4.26529%	4.07406%
1.004600058	1.013470243	1.026169136	1.037929015	1.048854839	1.068250454	1.086609101	1.124032494
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/18/2024	1/18/2024	1/18/2024	1/18/2024	1/18/2024	1/18/2024	1/18/2024	1/18/2024
2/17/2024	4/17/2024	7/17/2024	10/17/2024	1/17/2025	7/17/2025	1/17/2026	1/17/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34707%	5.32429%	5.15684%	4.96149%	4.77422%	4.46082%	4.25324%	
100.46044%	101.34586%	102.60707%	103.77624%	104.85379%	106.77797%	108.63643%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/18/2024	1/18/2024	1/18/2024	1/18/2024	1/18/2024	1/18/2024	1/18/2024	
2/17/2024	4/17/2024	7/17/2024	10/17/2024	1/17/2025	7/17/2025	1/17/2026	
31	91	182	274	366	547	731	

1/18/2024 6:10 ct

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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