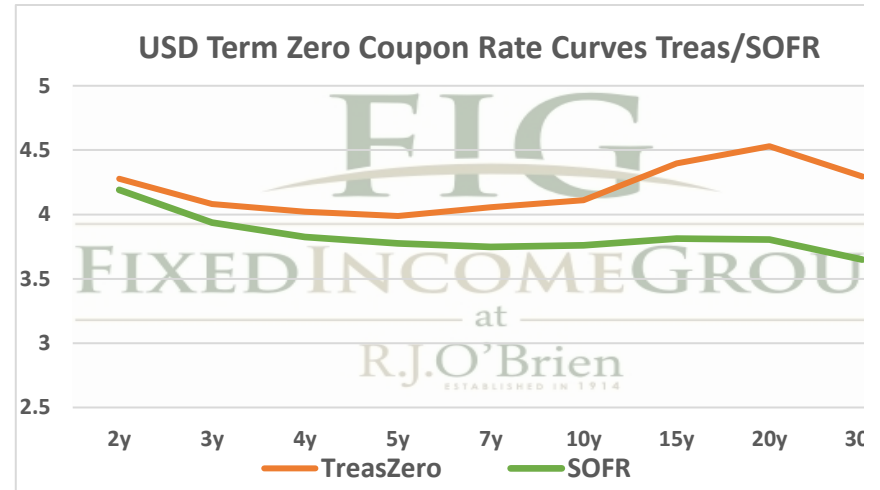
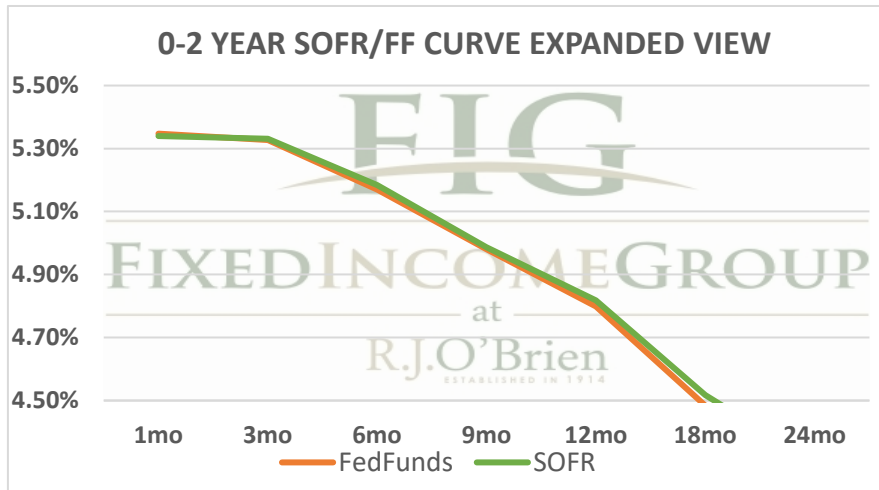


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33966%	5.33135%	5.18332%	4.98631%	4.81760%	4.51781%	4.30245%	4.12666%
1.004598039	1.013476465	1.026204545	1.03795138	1.048978901	1.068645545	1.087363589	1.125633819
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/19/2024	1/19/2024	1/19/2024	1/19/2024	1/19/2024	1/19/2024	1/19/2024	1/19/2024
2/18/2024	4/18/2024	7/18/2024	10/18/2024	1/18/2025	7/18/2025	1/18/2026	1/18/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34724%	5.32744%	5.16956%	4.98086%	4.79922%	4.48380%	4.26916%	
100.46046%	101.34666%	102.61350%	103.79099%	104.87921%	106.81289%	108.66877%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/19/2024	1/19/2024	1/19/2024	1/19/2024	1/19/2024	1/19/2024	1/19/2024	
2/18/2024	4/18/2024	7/18/2024	10/18/2024	1/18/2025	7/18/2025	1/18/2026	
31	91	182	274	366	547	731	

1/19/2024 6:33 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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