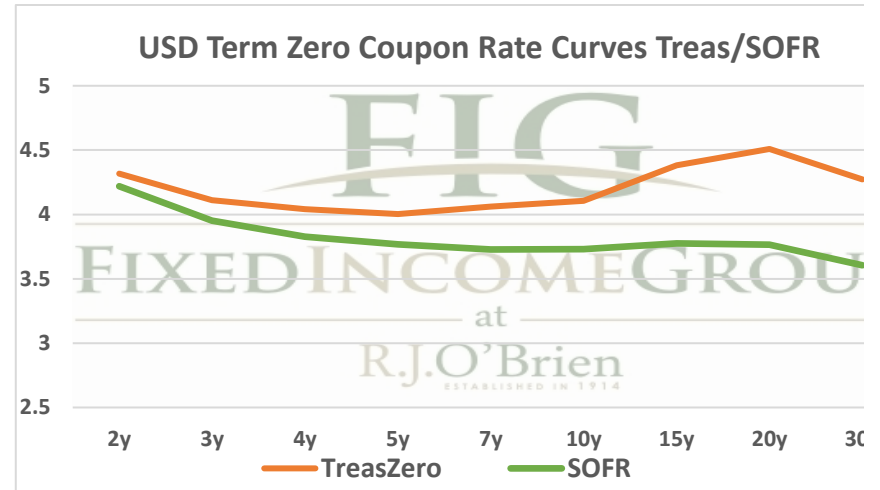
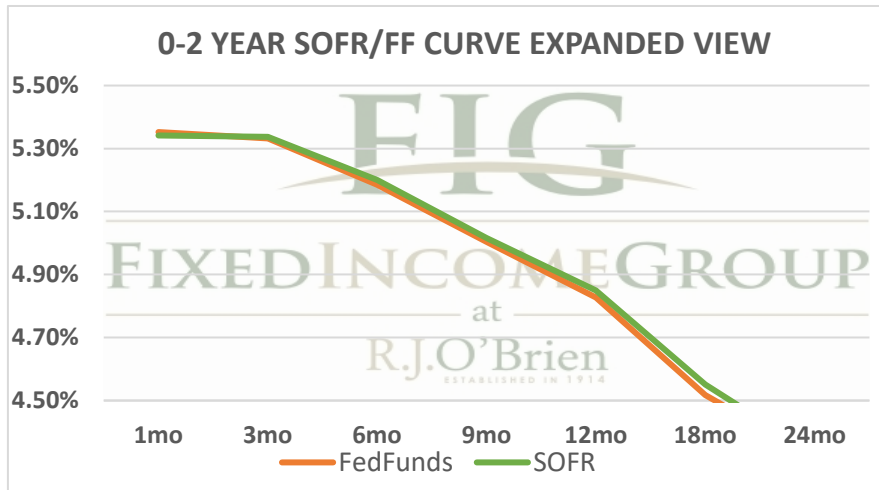


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34142%	5.33665%	5.20039%	5.01564%	4.84947%	4.55060%	4.33022%	4.13854%
1.004599556	1.013489861	1.026290841	1.038174607	1.049302929	1.069143805	1.087927534	1.125995519
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/22/2024	1/22/2024	1/22/2024	1/22/2024	1/22/2024	1/22/2024	1/22/2024	1/22/2024
2/21/2024	4/21/2024	7/21/2024	10/21/2024	1/21/2025	7/21/2025	1/21/2026	1/21/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35231%	5.33158%	5.18503%	5.00374%	4.82687%	4.51779%	4.31911%	
100.46089%	101.34771%	102.62132%	103.80840%	104.90732%	106.86454%	108.77020%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/22/2024	1/22/2024	1/22/2024	1/22/2024	1/22/2024	1/22/2024	1/22/2024	
2/21/2024	4/21/2024	7/21/2024	10/21/2024	1/21/2025	7/21/2025	1/21/2026	
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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