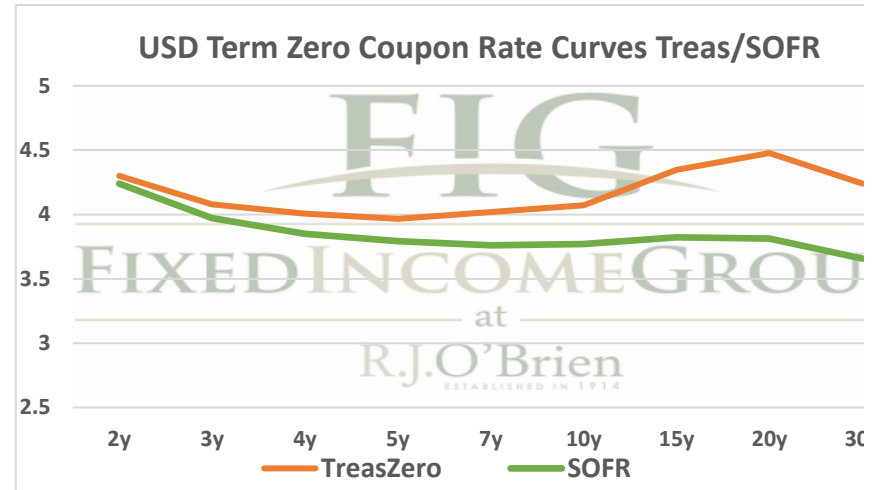
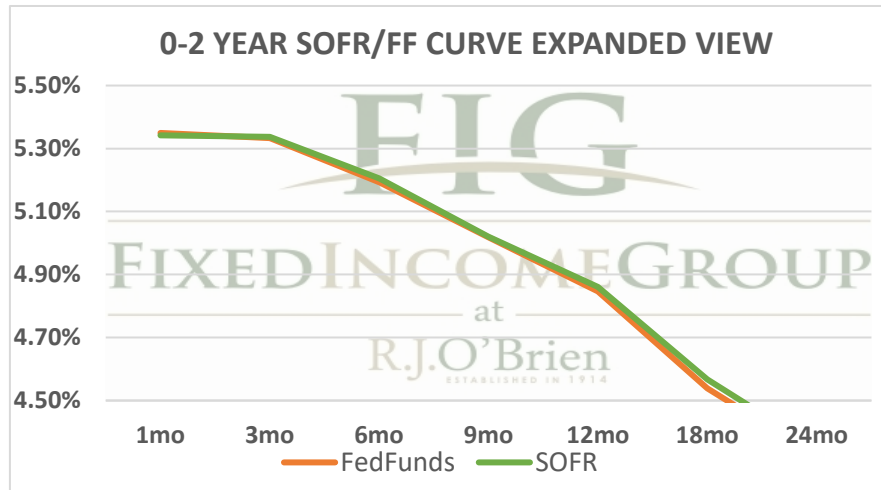


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34191%	5.33758%	5.20533%	5.01987%	4.86092%	4.56742%	4.34868%	4.15973%
1.004599978	1.013492223	1.026315848	1.038206787	1.049419331	1.069399428	1.088302371	1.126640642
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/23/2024	1/23/2024	1/23/2024	1/23/2024	1/23/2024	1/23/2024	1/23/2024	1/23/2024
2/22/2024	4/22/2024	7/22/2024	10/22/2024	1/22/2025	7/22/2025	1/22/2026	1/22/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34947%	5.33308%	5.19318%	5.01844%	4.84628%	4.53915%	4.32332%	
100.46065%	101.34809%	102.62544%	103.81959%	104.92705%	106.89699%	108.77874%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/23/2024	1/23/2024	1/23/2024	1/23/2024	1/23/2024	1/23/2024	1/23/2024	
2/22/2024	4/22/2024	7/22/2024	10/22/2024	1/22/2025	7/22/2025	1/22/2026	
31	91	182	274	366	547	731	

1/23/2024 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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