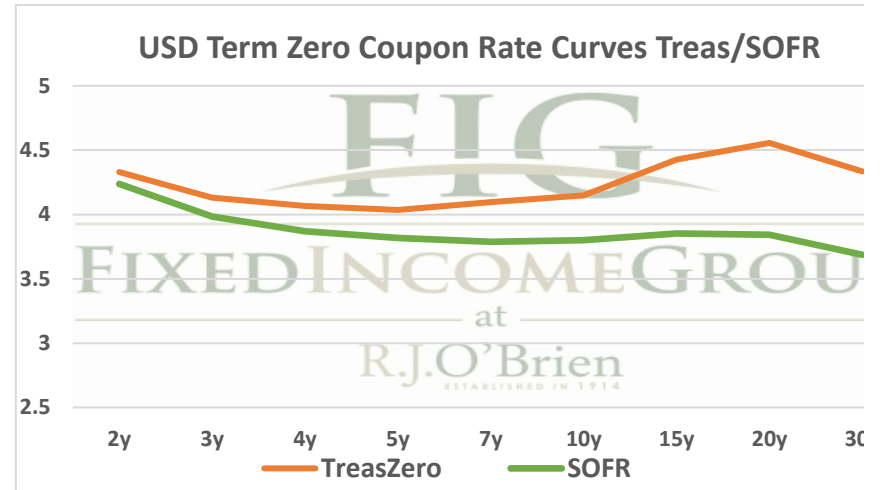
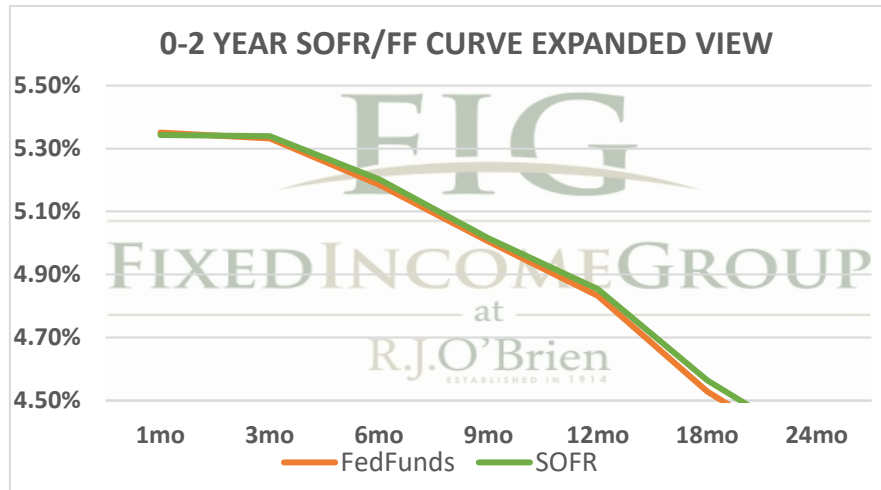


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34306%	5.33906%	5.20199%	5.01502%	4.85365%	4.56366%	4.35198%	4.17619%
1.004600972	1.013495962	1.026298927	1.038169864	1.049345433	1.069342246	1.088369354	1.127141703
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/25/2024	1/25/2024	1/25/2024	1/25/2024	1/25/2024	1/25/2024	1/25/2024	1/25/2024
2/24/2024	4/24/2024	7/24/2024	10/24/2024	1/24/2025	7/24/2025	1/24/2026	1/24/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35058%	5.33248%	5.18489%	5.00543%	4.83248%	4.52883%	4.31347%	
100.46074%	101.34793%	102.62125%	103.80969%	104.91302%	106.88130%	108.75874%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/25/2024	1/25/2024	1/25/2024	1/25/2024	1/25/2024	1/25/2024	1/25/2024	
2/24/2024	4/24/2024	7/24/2024	10/24/2024	1/24/2025	7/24/2025	1/24/2026	
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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