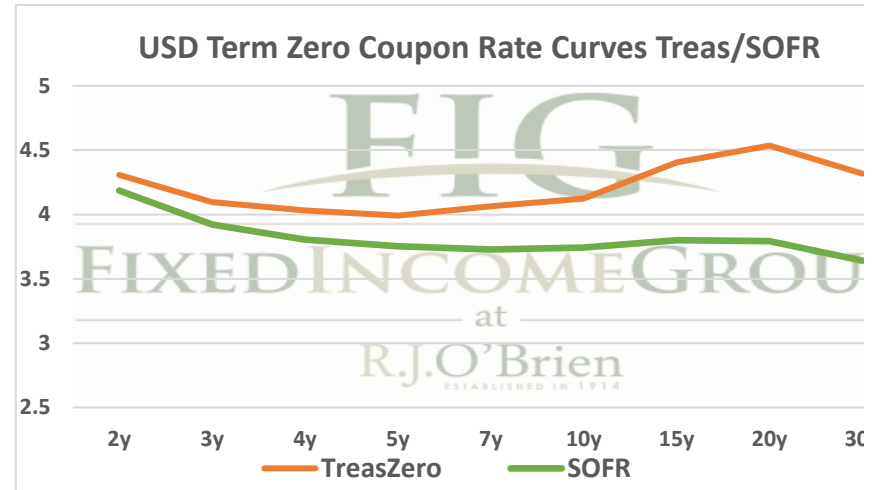
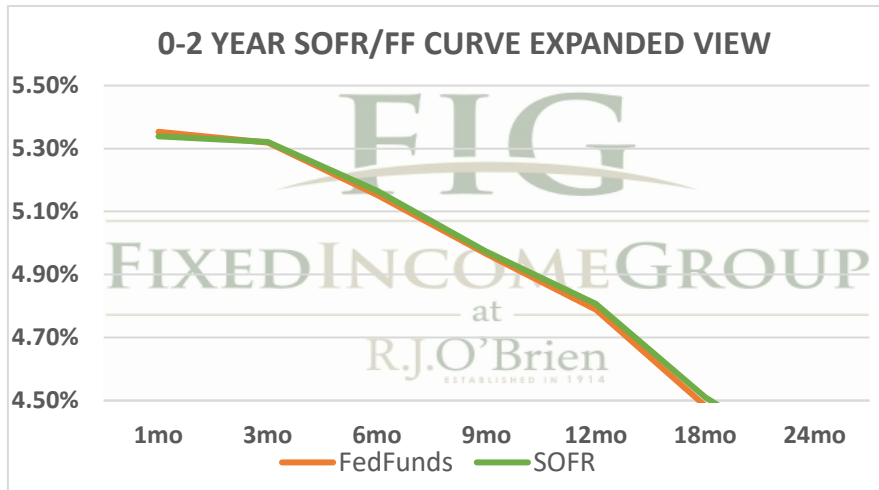


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33877%	5.32077%	5.16573%	4.97291%	4.80669%	4.51021%	4.29365%	4.10801%
1.004597276	1.013449724	1.026115651	1.0378494	1.048868014	1.068530132	1.087185048	1.125066161
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/29/2024	1/29/2024	1/29/2024	1/29/2024	1/29/2024	1/29/2024	1/29/2024	1/29/2024
2/28/2024	4/28/2024	7/28/2024	10/28/2024	1/28/2025	7/28/2025	1/28/2026	1/28/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35315%	5.31917%	5.15206%	4.96506%	4.78893%	4.48265%	4.27868%	
100.46097%	101.34457%	102.60465%	103.77896%	104.86875%	106.81114%	108.68809%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/29/2024	1/29/2024	1/29/2024	1/29/2024	1/29/2024	1/29/2024	1/29/2024	
2/28/2024	4/28/2024	7/28/2024	10/28/2024	1/28/2025	7/28/2025	1/28/2026	
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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