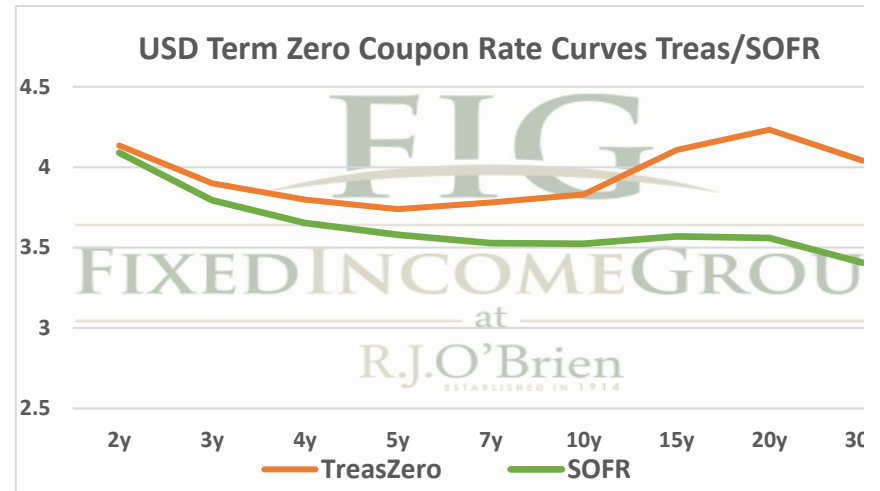
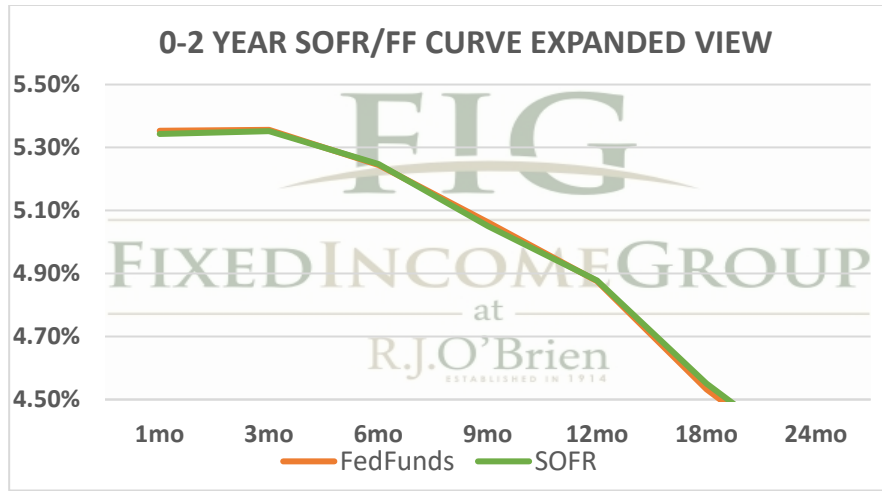


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34281%	5.35203%	5.24725%	5.05046%	4.87766%	4.55040%	4.29037%	4.03260%
1.004600751	1.013528754	1.026527744	1.03843964	1.049589494	1.069140854	1.087118394	1.122770289
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/2/2024	1/2/2024	1/2/2024	1/2/2024	1/2/2024	1/2/2024	1/2/2024	1/2/2024
2/1/2024	4/1/2024	7/1/2024	10/1/2024	1/1/2025	7/1/2025	1/1/2026	1/1/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35320%	5.35617%	5.24433%	5.06248%	4.87564%	4.53207%	4.27284%	
100.46097%	101.35392%	102.65130%	103.85311%	104.95690%	106.88623%	108.67624%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/2/2024	1/2/2024	1/2/2024	1/2/2024	1/2/2024	1/2/2024	1/2/2024	
2/1/2024	4/1/2024	7/1/2024	10/1/2024	1/1/2025	7/1/2025	1/1/2026	
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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