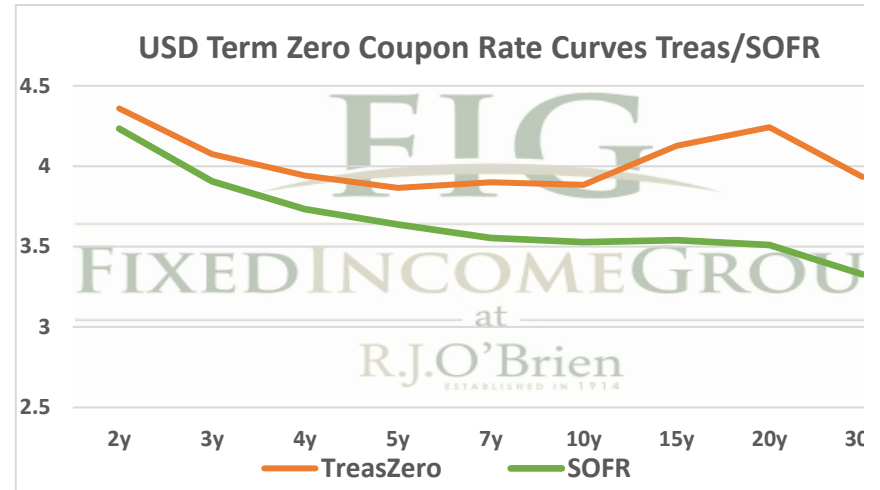
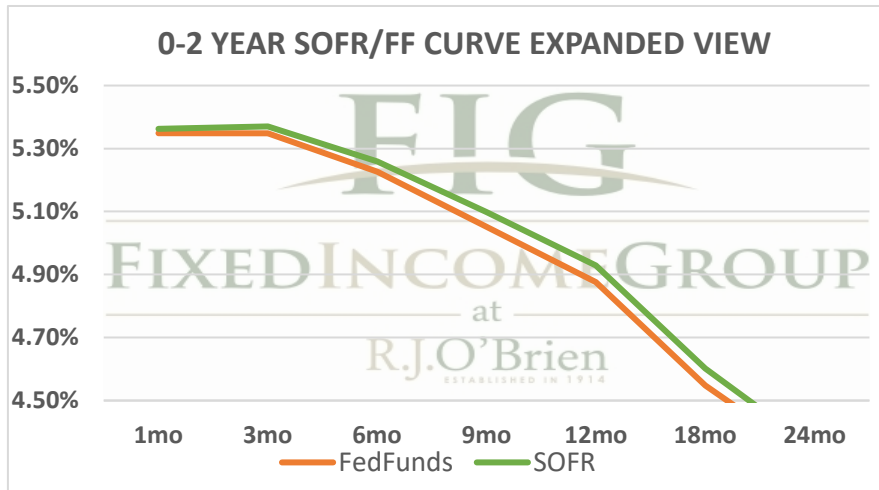


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.36281%	5.37013%	5.25922%	5.09791%	4.92850%	4.60209%	4.34718%	4.09179%
1.004617978	1.013574499	1.026734365	1.038942352	1.050106375	1.070054085	1.088271824	1.124572238
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/19/2023	12/19/2023	12/19/2023	12/19/2023	12/19/2023	12/19/2023	12/19/2023	12/19/2023
1/18/2024	3/18/2024	6/18/2024	9/18/2024	12/18/2024	6/18/2025	12/18/2025	12/18/2026
31	91	183	275	366	548	731	1096

Term FedFunds from 1-day Returns							
5.34869%	5.34782%	5.22664%	5.05177%	4.87614%	4.54781%	4.30710%	
100.46058%	101.35181%	102.65688%	103.85899%	104.95741%	106.92278%	108.74581%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/19/2023	12/19/2023	12/19/2023	12/19/2023	12/19/2023	12/19/2023	12/19/2023	
1/18/2024	3/18/2024	6/18/2024	9/18/2024	12/18/2024	6/18/2025	12/18/2025	
31	91	183	275	366	548	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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