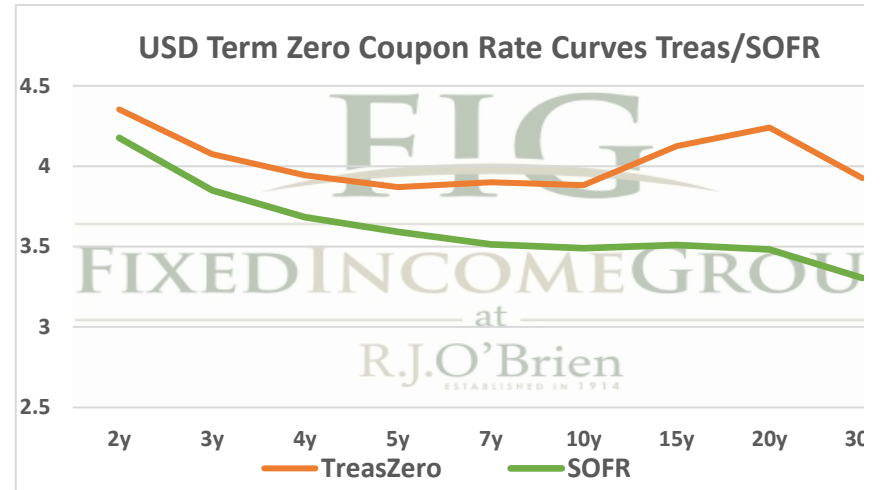
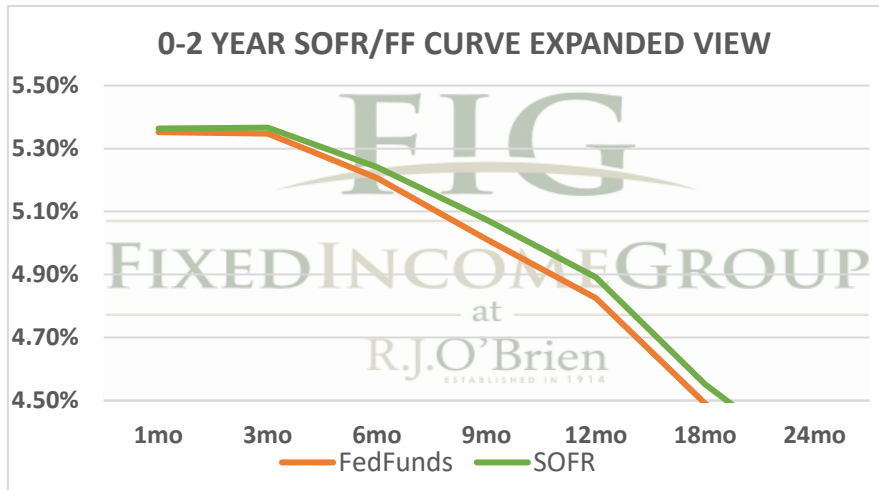


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.36375%	5.36636%	5.24026%	5.07384%	4.89097%	4.55110%	4.29050%	4.03552%
1.004618781	1.013564963	1.026637972	1.03875853	1.049724893	1.06927782	1.087121022	1.122859194
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/20/2023	12/20/2023	12/20/2023	12/20/2023	12/20/2023	12/20/2023	12/20/2023	12/20/2023
1/19/2024	3/19/2024	6/19/2024	9/19/2024	12/19/2024	6/19/2025	12/19/2025	12/19/2026
31	91	183	275	366	548	731	1096

Term FedFunds from 1-day Returns							
5.35192%	5.34748%	5.20624%	5.01231%	4.82506%	4.49031%	4.25912%	
100.46086%	101.35172%	102.64651%	103.82885%	104.90548%	106.83525%	108.64837%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/20/2023	12/20/2023	12/20/2023	12/20/2023	12/20/2023	12/20/2023	12/20/2023	
1/19/2024	3/19/2024	6/19/2024	9/19/2024	12/19/2024	6/19/2025	12/19/2025	
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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