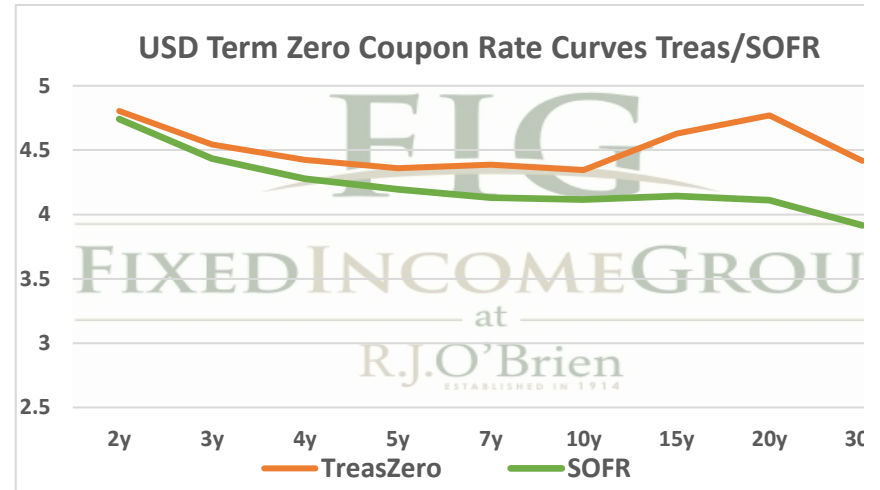
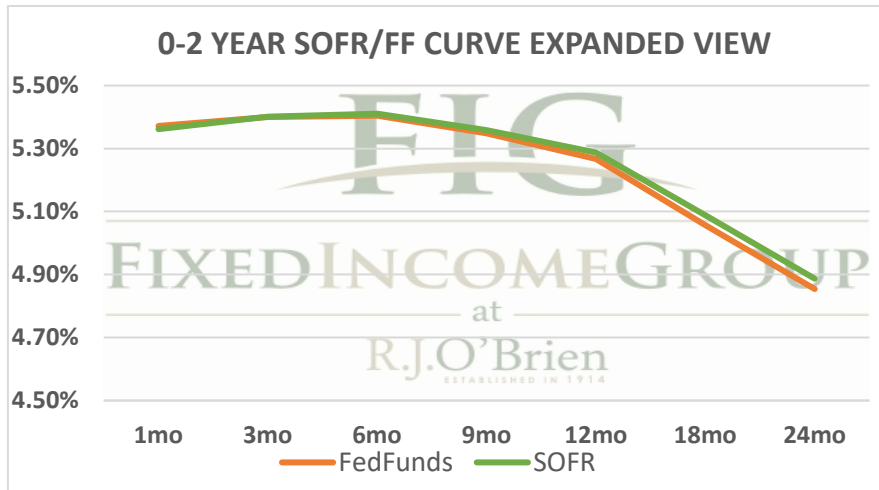


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.36196%	5.40077%	5.41060%	5.35829%	5.28769%	5.08846%	4.88697%	4.67683%
1.004468302	1.013801958	1.027353593	1.040782509	1.053758132	1.077316292	1.099232645	1.142383512
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/24/2023	11/24/2023	11/24/2023	11/24/2023	11/24/2023	11/24/2023	11/24/2023	11/24/2023
12/23/2023	2/23/2024	5/23/2024	8/23/2024	11/23/2024	5/23/2025	11/23/2025	11/23/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.37209%	5.39982%	5.40424%	5.34784%	5.26719%	5.05679%	4.85391%	
100.44767%	101.37995%	102.73215%	104.07030%	105.35497%	107.68352%	109.85613%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/24/2023	11/24/2023	11/24/2023	11/24/2023	11/24/2023	11/24/2023	11/24/2023	
12/23/2023	2/23/2024	5/23/2024	8/23/2024	11/23/2024	5/23/2025	11/23/2025	
30	92	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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