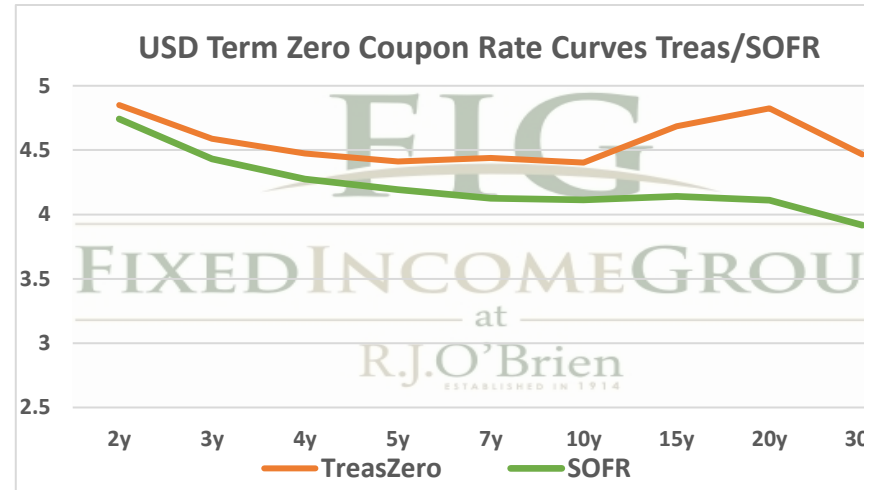
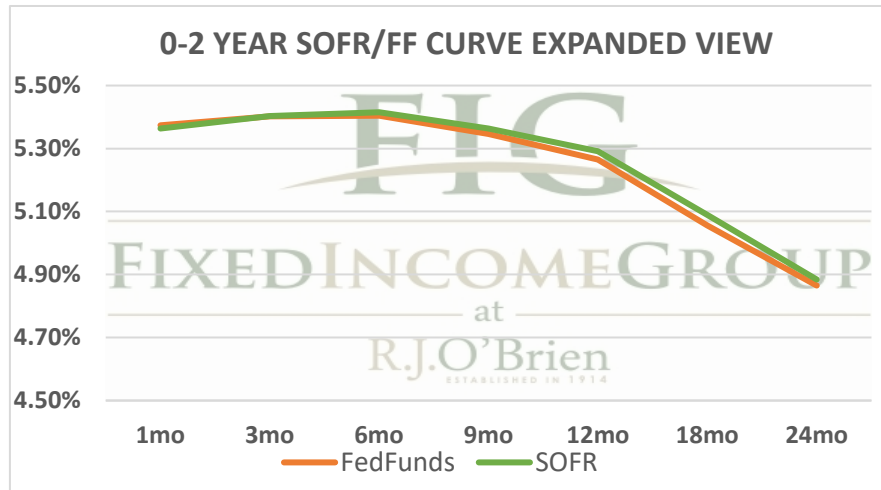


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.36343%	5.40330%	5.41515%	5.36399%	5.29093%	5.08893%	4.88420%	4.66921%
1.004469527	1.013808446	1.027376613	1.040825956	1.0537911	1.077323423	1.099176327	1.142151519
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/27/2023	11/27/2023	11/27/2023	11/27/2023	11/27/2023	11/27/2023	11/27/2023	11/27/2023
12/26/2023	2/26/2024	5/26/2024	8/26/2024	11/26/2024	5/26/2025	11/26/2025	11/26/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.37346%	5.40200%	5.40419%	5.34624%	5.26462%	5.05616%	4.86499%	
100.44779%	101.38051%	102.73212%	104.06908%	105.35236%	107.68256%	109.87864%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/27/2023	11/27/2023	11/27/2023	11/27/2023	11/27/2023	11/27/2023	11/27/2023	
12/26/2023	2/26/2024	5/26/2024	8/26/2024	11/26/2024	5/26/2025	11/26/2025	
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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