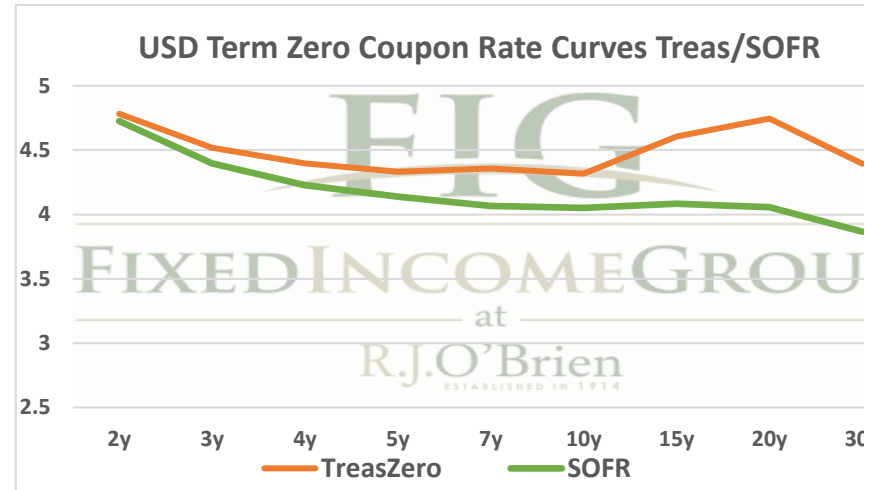
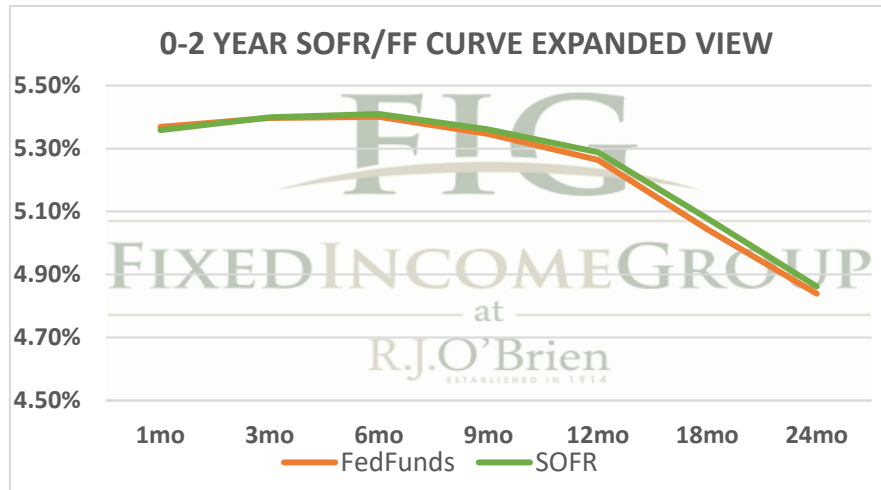


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35897%	5.39876%	5.40949%	5.36081%	5.28829%	5.07797%	4.86208%	4.62859%
1.004465811	1.013796829	1.027347985	1.040801698	1.053764317	1.077156924	1.098727215	1.140914801
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/28/2023	11/28/2023	11/28/2023	11/28/2023	11/28/2023	11/28/2023	11/28/2023	11/28/2023
12/27/2023	2/27/2024	5/27/2024	8/27/2024	11/27/2024	5/27/2025	11/27/2025	11/27/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36902%	5.39735%	5.40068%	5.34606%	5.26407%	5.04406%	4.83928%	
100.44742%	101.37932%	102.73034%	104.06894%	105.35180%	107.66417%	109.82642%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/28/2023	11/28/2023	11/28/2023	11/28/2023	11/28/2023	11/28/2023	11/28/2023	
12/27/2023	2/27/2024	5/27/2024	8/27/2024	11/27/2024	5/27/2025	11/27/2025	
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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