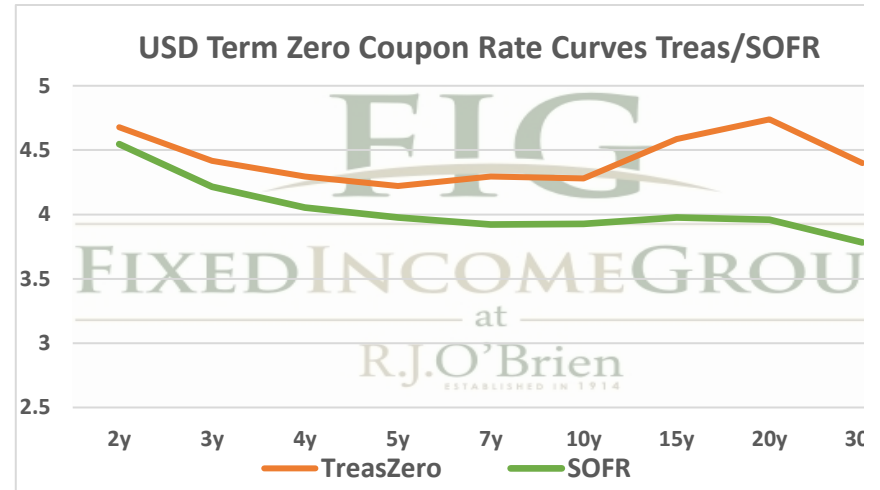
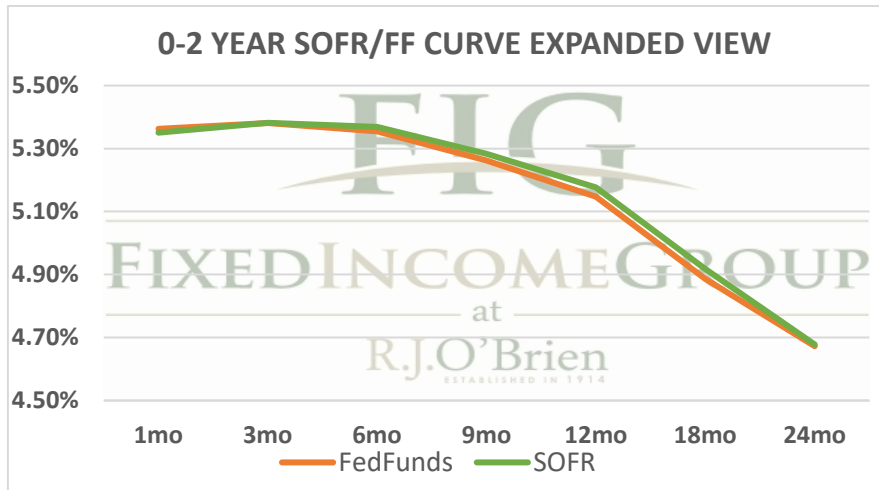


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35049%	5.38167%	5.36868%	5.28367%	5.17633%	4.91719%	4.67796%	4.43009%
1.004458741	1.013753162	1.027141683	1.040214591	1.052626032	1.074714022	1.094988543	1.134871634
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/29/2023	11/29/2023	11/29/2023	11/29/2023	11/29/2023	11/29/2023	11/29/2023	11/29/2023
12/28/2023	2/28/2024	5/28/2024	8/28/2024	11/28/2024	5/28/2025	11/28/2025	11/28/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36290%	5.38101%	5.35393%	5.26190%	5.14710%	4.88584%	4.67253%	
100.44691%	101.37515%	102.70671%	104.00489%	105.23289%	107.42376%	109.48783%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/29/2023	11/29/2023	11/29/2023	11/29/2023	11/29/2023	11/29/2023	11/29/2023	
12/28/2023	2/28/2024	5/28/2024	8/28/2024	11/28/2024	5/28/2025	11/28/2025	
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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