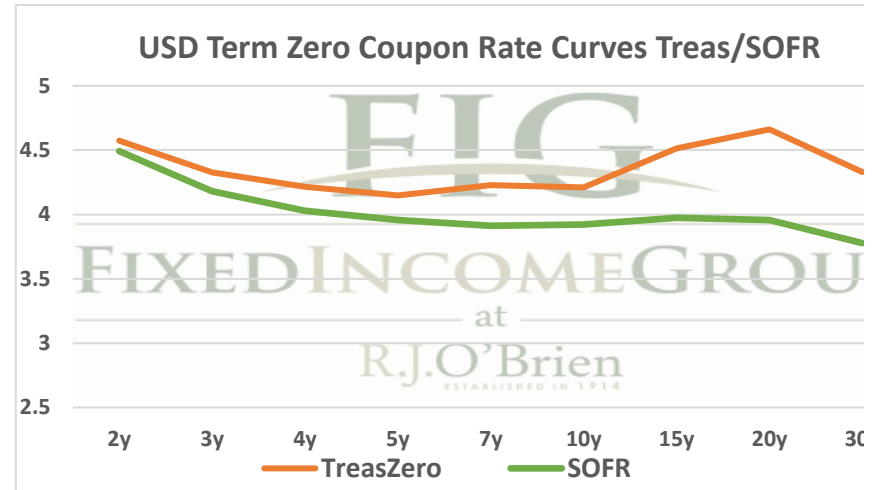
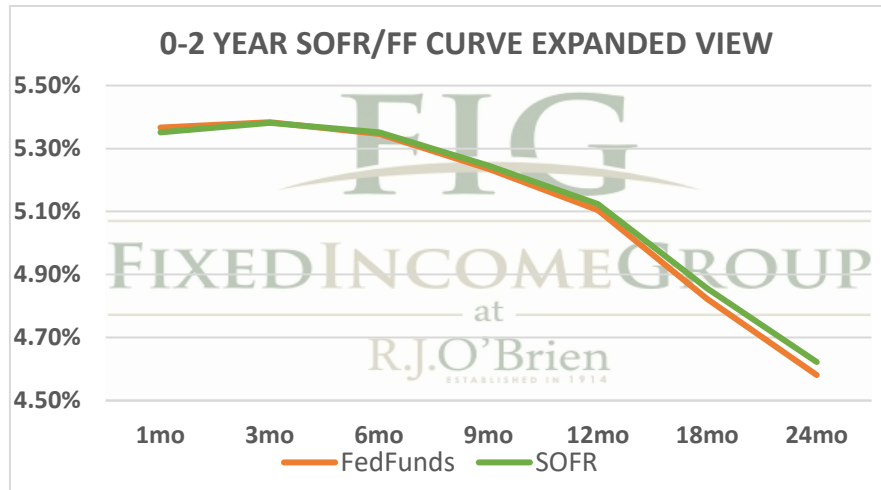


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35116%	5.38155%	5.35118%	5.24554%	5.12402%	4.85541%	4.62236%	4.39599%
1.004459303	1.013603362	1.02705318	1.03992439	1.052094251	1.073775293	1.093859487	1.133833502
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/30/2023	11/30/2023	11/30/2023	11/30/2023	11/30/2023	11/30/2023	11/30/2023	11/30/2023
12/29/2023	2/28/2024	5/29/2024	8/29/2024	11/29/2024	5/29/2025	11/29/2025	11/29/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36610%	5.38349%	5.34655%	5.23606%	5.10479%	4.82221%	4.58090%	
100.44717%	101.36083%	102.70298%	103.98522%	105.18987%	107.32708%	109.30177%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/30/2023	11/30/2023	11/30/2023	11/30/2023	11/30/2023	11/30/2023	11/30/2023	
12/29/2023	2/28/2024	5/29/2024	8/29/2024	11/29/2024	5/29/2025	11/29/2025	
30	91	182	274	366	547	731	

11/30/2023 6:10 ct

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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