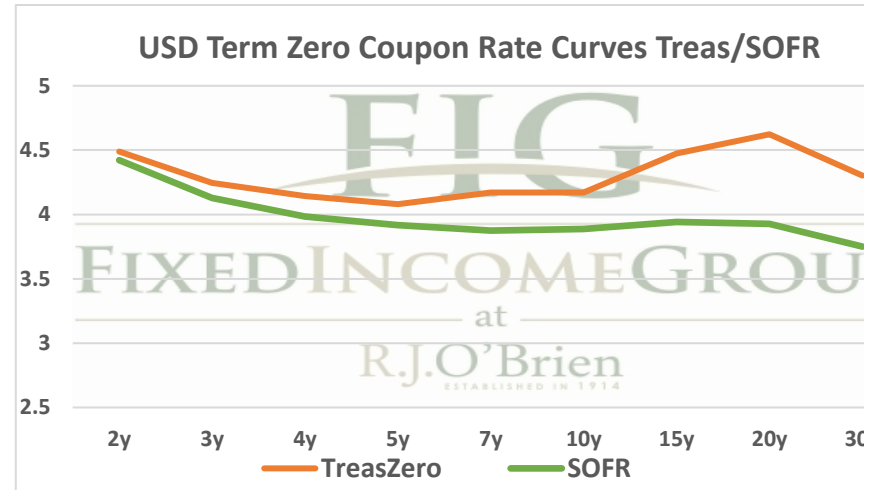
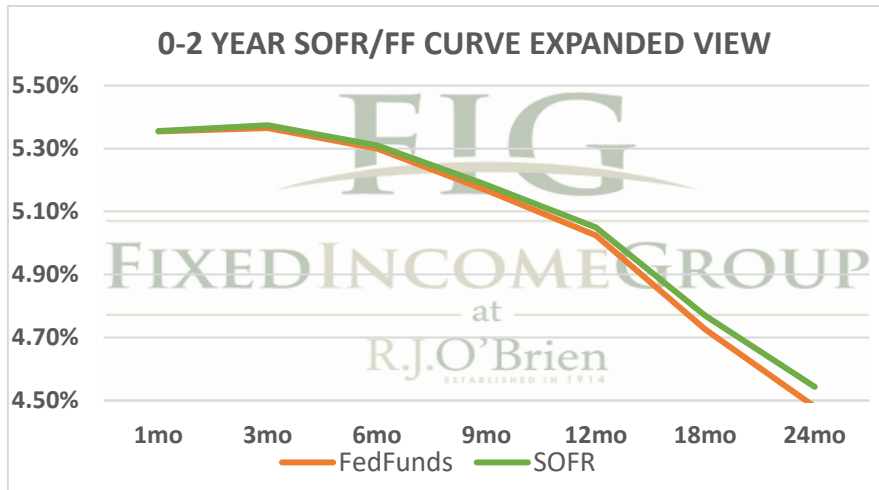


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.35514%	5.37386%	5.30937%	5.18491%	5.04989%	4.76896%	4.54352%	4.33132%
1.004611368	1.013583924	1.026989278	1.039606962	1.051340596	1.072594098	1.092258709	1.131864649
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/4/2023	12/4/2023	12/4/2023	12/4/2023	12/4/2023	12/4/2023	12/4/2023	12/4/2023
1/3/2024	3/3/2024	6/3/2024	9/3/2024	12/3/2024	6/3/2025	12/3/2025	12/3/2026
31	91	183	275	366	548	731	1096

Term FedFunds from 1-day Returns							
5.35416%	5.36502%	5.29915%	5.16776%	5.02378%	4.72531%	4.48017%	
100.46105%	101.35616%	102.69373%	103.94759%	105.10751%	107.19297%	109.09723%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/4/2023	12/4/2023	12/4/2023	12/4/2023	12/4/2023	12/4/2023	12/4/2023	
1/3/2024	3/3/2024	6/3/2024	9/3/2024	12/3/2024	6/3/2025	12/3/2025	
31	91	183	275	366	548	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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