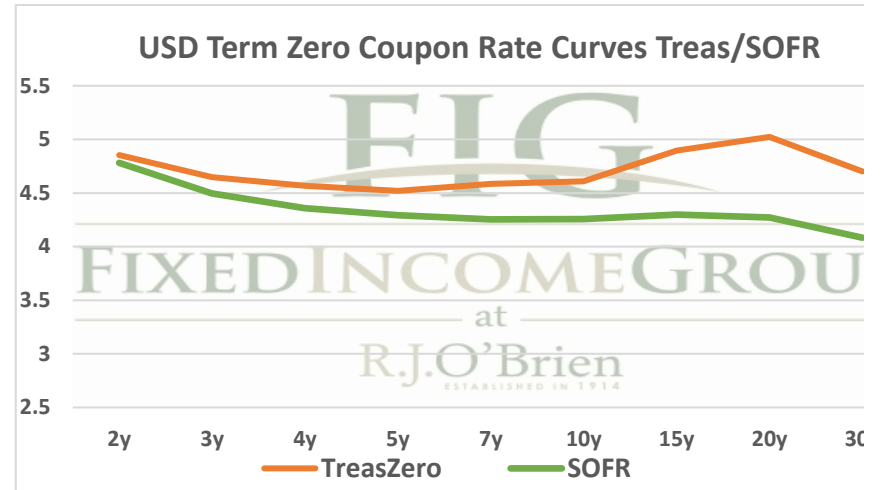
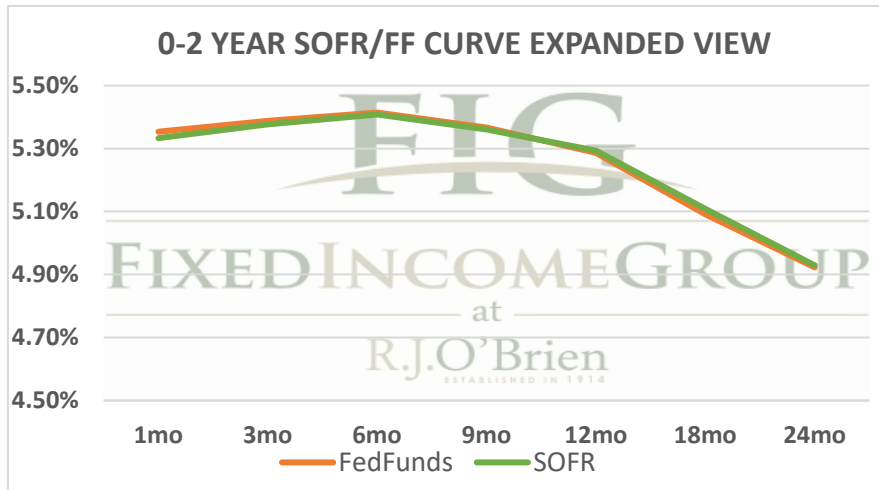


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33338%	5.37654%	5.40808%	5.36016%	5.29340%	5.10896%	4.92912%	4.74461%
1.00444448	1.013740057	1.027340856	1.040796776	1.053816282	1.077627805	1.1000885	1.144446965
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/7/2023	11/7/2023	11/7/2023	11/7/2023	11/7/2023	11/7/2023	11/7/2023	11/7/2023
12/6/2023	2/6/2024	5/6/2024	8/6/2024	11/6/2024	5/6/2025	11/6/2025	11/6/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35297%	5.38806%	5.41418%	5.36690%	5.28678%	5.09176%	4.92271%	
100.44608%	101.37695%	102.73717%	104.08480%	105.37489%	107.73664%	109.99583%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/7/2023	11/7/2023	11/7/2023	11/7/2023	11/7/2023	11/7/2023	11/7/2023	
12/6/2023	2/6/2024	5/6/2024	8/6/2024	11/6/2024	5/6/2025	11/6/2025	
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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