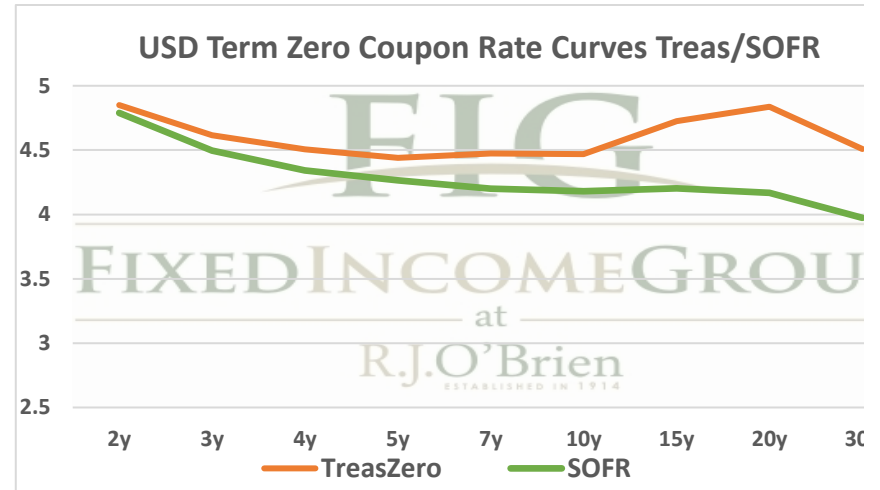
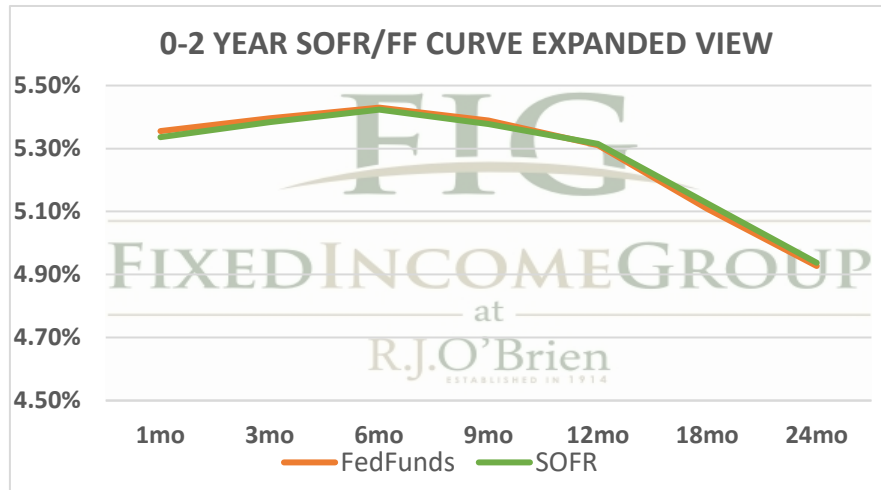


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33612%	5.38394%	5.42346%	5.37824%	5.31473%	5.12543%	4.93730%	4.74421%
1.00444677	1.01375896	1.027418607	1.040934358	1.054033086	1.077878013	1.100254721	1.144434815
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/9/2023	11/9/2023	11/9/2023	11/9/2023	11/9/2023	11/9/2023	11/9/2023	11/9/2023
12/8/2023	2/8/2024	5/8/2024	8/8/2024	11/8/2024	5/8/2025	11/8/2025	11/8/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35524%	5.39584%	5.42981%	5.38895%	5.31078%	5.10872%	4.92706%	
100.44627%	101.37894%	102.74507%	104.10159%	105.39930%	107.76241%	110.00467%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/9/2023	11/9/2023	11/9/2023	11/9/2023	11/9/2023	11/9/2023	11/9/2023	
12/8/2023	2/8/2024	5/8/2024	8/8/2024	11/8/2024	5/8/2025	11/8/2025	
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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