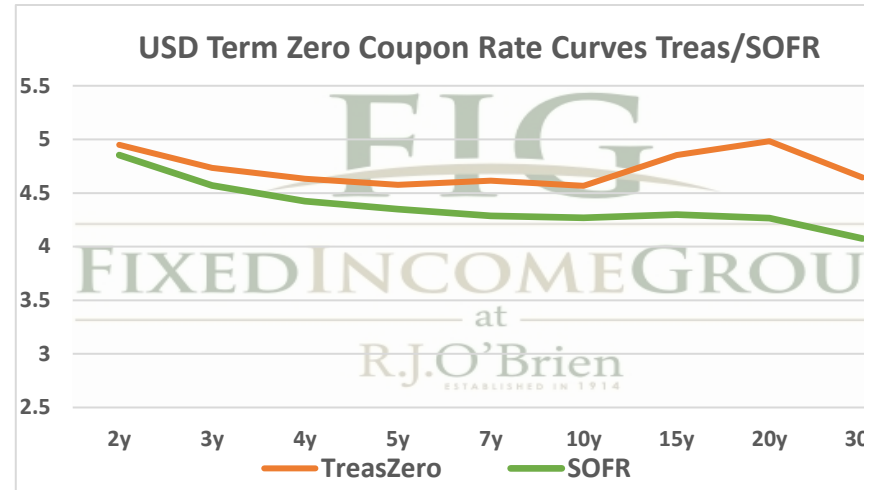
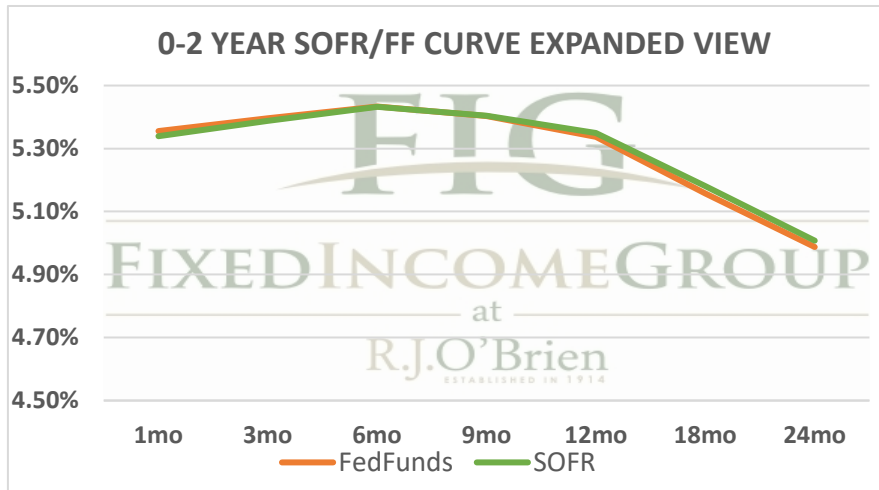


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33902%	5.38799%	5.43248%	5.40394%	5.34971%	5.18080%	5.00761%	4.82991%
1.00444918	1.013769319	1.027464219	1.041129982	1.054388769	1.078719374	1.101682334	1.147043974
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/10/2023	11/10/2023	11/10/2023	11/10/2023	11/10/2023	11/10/2023	11/10/2023	11/10/2023
12/9/2023	2/9/2024	5/9/2024	8/9/2024	11/9/2024	5/9/2025	11/9/2025	11/9/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35572%	5.39643%	5.43332%	5.40349%	5.33749%	5.15705%	4.98740%	
100.44631%	101.37909%	102.74685%	104.11265%	105.42645%	107.83585%	110.12720%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/10/2023	11/10/2023	11/10/2023	11/10/2023	11/10/2023	11/10/2023	11/10/2023	
12/9/2023	2/9/2024	5/9/2024	8/9/2024	11/9/2024	5/9/2025	11/9/2025	
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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