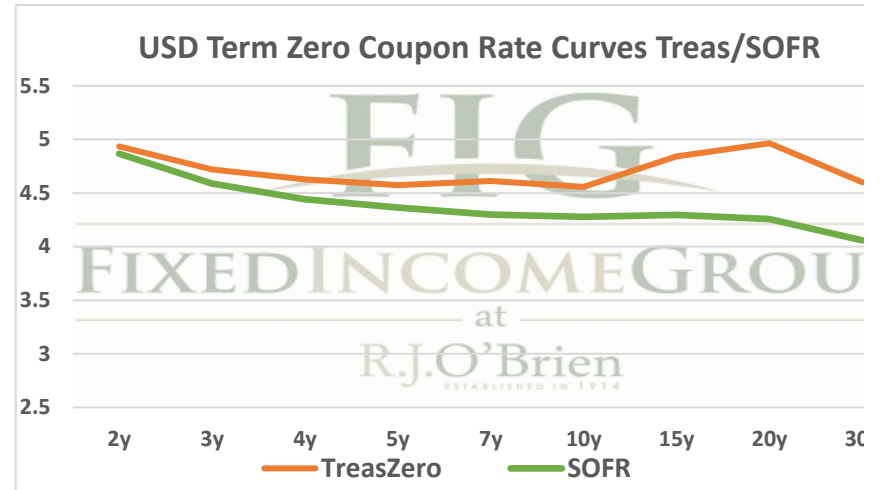
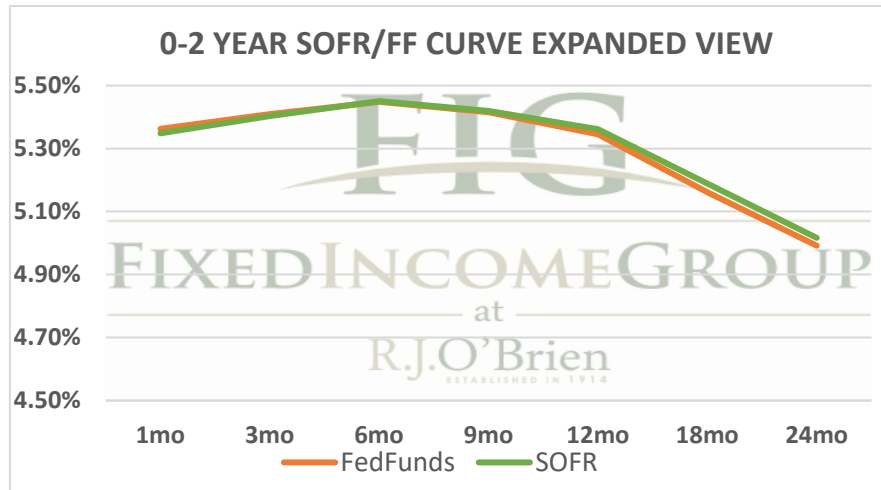


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34796%	5.40363%	5.45047%	5.41896%	5.36158%	5.18871%	5.01651%	4.84478%
1.004456632	1.013809267	1.02755515	1.041244287	1.054509422	1.07883964	1.101862934	1.147496575
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/14/2023	11/14/2023	11/14/2023	11/14/2023	11/14/2023	11/14/2023	11/14/2023	11/14/2023
12/13/2023	2/13/2024	5/13/2024	8/13/2024	11/13/2024	5/13/2025	11/13/2025	11/13/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36285%	5.40886%	5.44827%	5.41542%	5.34568%	5.16180%	4.99167%	
100.44690%	101.38226%	102.75441%	104.12174%	105.43478%	107.84307%	110.13587%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/14/2023	11/14/2023	11/14/2023	11/14/2023	11/14/2023	11/14/2023	11/14/2023	
12/13/2023	2/13/2024	5/13/2024	8/13/2024	11/13/2024	5/13/2025	11/13/2025	
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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