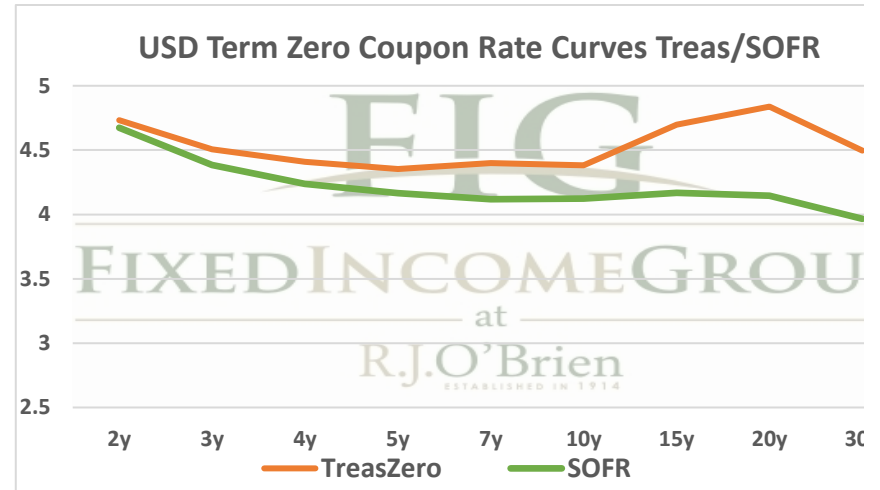
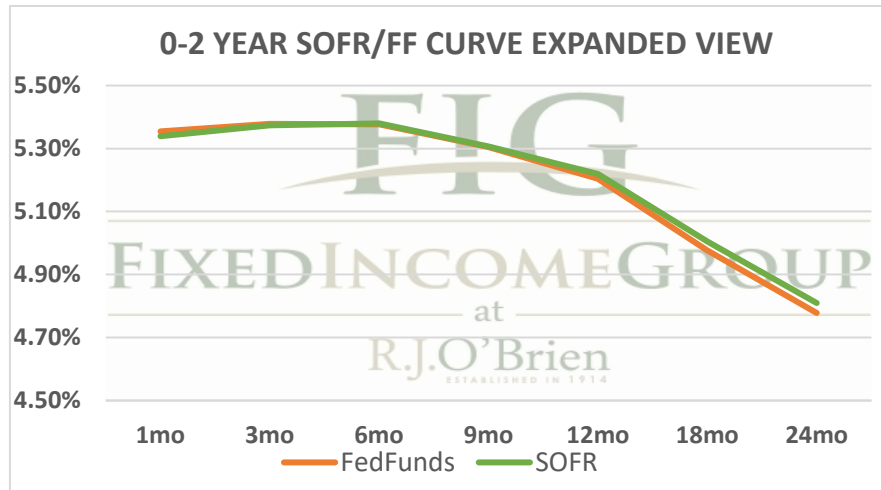


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33964%	5.37340%	5.37981%	5.30656%	5.21892%	5.00491%	4.80953%	4.61780%
1.004449702	1.013732029	1.027197912	1.040388849	1.053059018	1.076046857	1.09766021	1.140586412
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/15/2023	11/15/2023	11/15/2023	11/15/2023	11/15/2023	11/15/2023	11/15/2023	11/15/2023
12/14/2023	2/14/2024	5/14/2024	8/14/2024	11/14/2024	5/14/2025	11/14/2025	11/14/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35437%	5.37835%	5.37719%	5.30468%	5.20439%	4.97681%	4.77800%	
100.44620%	101.37447%	102.71847%	104.03745%	105.29113%	107.56198%	109.70200%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/15/2023	11/15/2023	11/15/2023	11/15/2023	11/15/2023	11/15/2023	11/15/2023	
12/14/2023	2/14/2024	5/14/2024	8/14/2024	11/14/2024	5/14/2025	11/14/2025	
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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