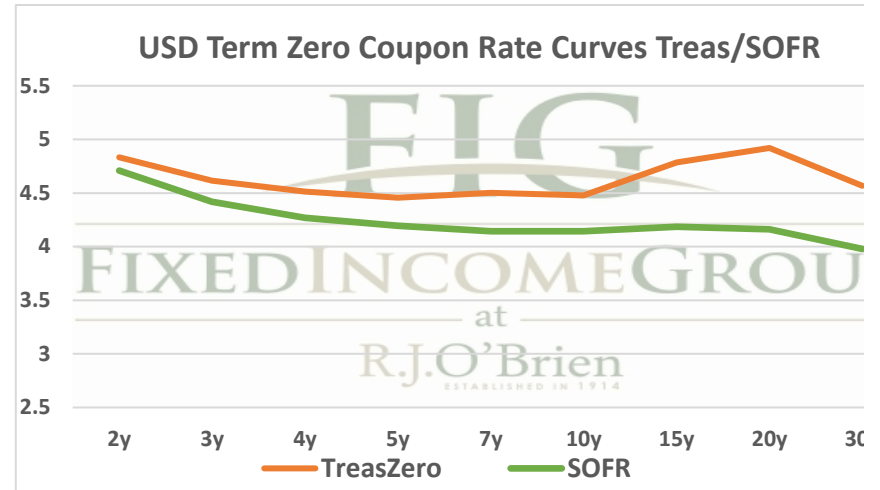
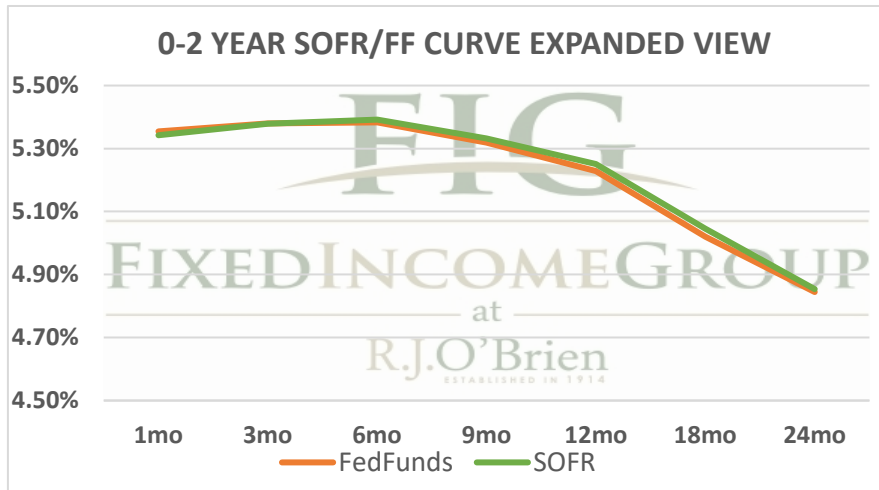


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34216%	5.37926%	5.39185%	5.33168%	5.25068%	5.04568%	4.85366%	4.65975%
1.004451801	1.01374701	1.027258787	1.04057999	1.053381933	1.076666285	1.098556233	1.141863474
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/16/2023	11/16/2023	11/16/2023	11/16/2023	11/16/2023	11/16/2023	11/16/2023	11/16/2023
12/15/2023	2/15/2024	5/15/2024	8/15/2024	11/15/2024	5/15/2025	11/15/2025	11/15/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35482%	5.38004%	5.38305%	5.31873%	5.22796%	5.02055%	4.84445%	
100.44623%	101.37490%	102.72143%	104.04815%	105.31509%	107.62845%	109.83693%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/16/2023	11/16/2023	11/16/2023	11/16/2023	11/16/2023	11/16/2023	11/16/2023	
12/15/2023	2/15/2024	5/15/2024	8/15/2024	11/15/2024	5/15/2025	11/15/2025	
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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