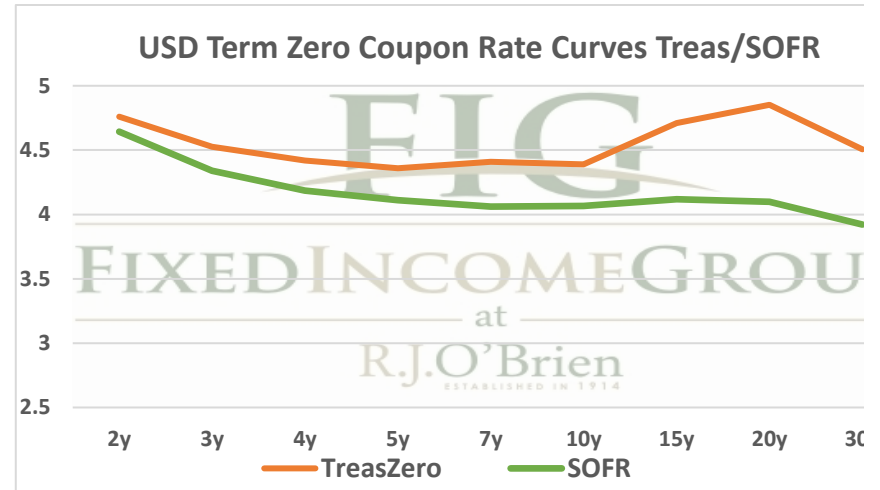
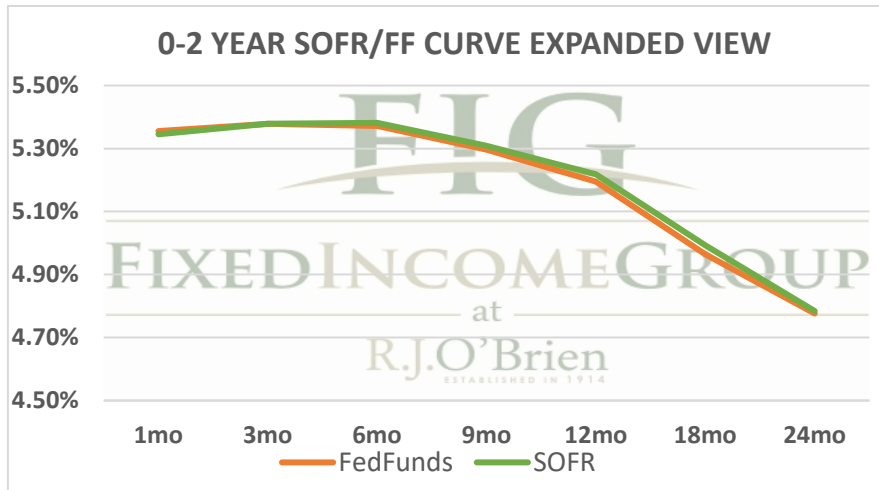


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34526%	5.37861%	5.38150%	5.30907%	5.21817%	4.99281%	4.78409%	4.57251%
1.004454382	1.013745337	1.027206447	1.040407937	1.053051363	1.075862901	1.097143534	1.139207455
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/17/2023	11/17/2023	11/17/2023	11/17/2023	11/17/2023	11/17/2023	11/17/2023	11/17/2023
12/16/2023	2/16/2024	5/16/2024	8/16/2024	11/16/2024	5/16/2025	11/16/2025	11/16/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35521%	5.37839%	5.37166%	5.29645%	5.19466%	4.96419%	4.77623%	
100.44627%	101.37448%	102.71567%	104.03119%	105.28124%	107.54281%	109.69840%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/17/2023	11/17/2023	11/17/2023	11/17/2023	11/17/2023	11/17/2023	11/17/2023	
12/16/2023	2/16/2024	5/16/2024	8/16/2024	11/16/2024	5/16/2025	11/16/2025	
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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