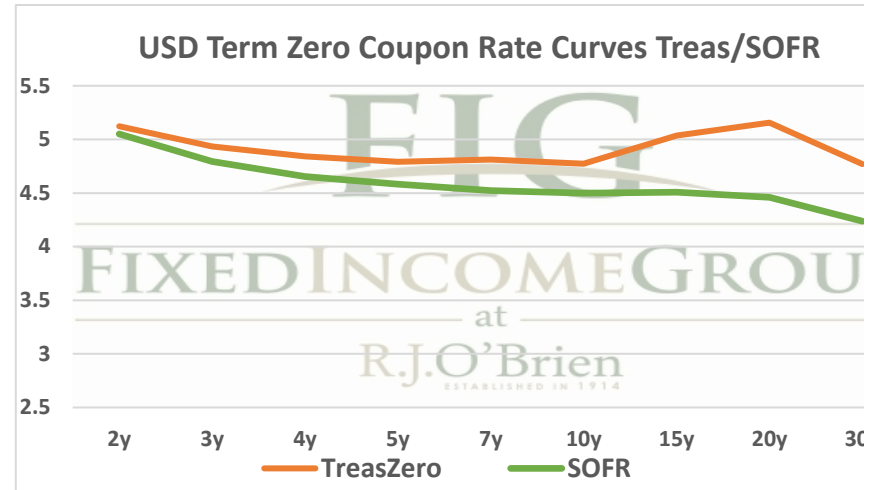
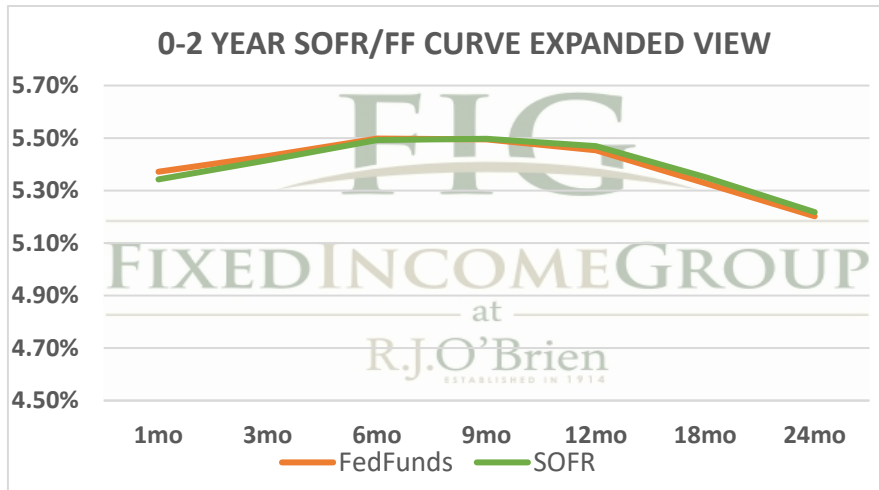


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34269%	5.41593%	5.49221%	5.49712%	5.46861%	5.35059%	5.21773%	5.07978%
1.004600651	1.013840721	1.027918741	1.04183919	1.055597511	1.081447907	1.105948808	1.154650974
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/18/2023	10/18/2023	10/18/2023	10/18/2023	10/18/2023	10/18/2023	10/18/2023	10/18/2023
11/17/2023	1/17/2024	4/17/2024	7/17/2024	10/17/2024	4/17/2025	10/17/2025	10/17/2026
31	92	183	274	366	548	731	1096

Term FedFunds from 1-day Returns							
5.37111%	5.43131%	5.49810%	5.49469%	5.45307%	5.32810%	5.20179%	
100.46251%	101.38800%	102.79487%	104.18207%	105.54395%	108.11055%	110.56253%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/18/2023	10/18/2023	10/18/2023	10/18/2023	10/18/2023	10/18/2023	10/18/2023	
11/17/2023	1/17/2024	4/17/2024	7/17/2024	10/17/2024	4/17/2025	10/17/2025	
31	92	183	274	366	548	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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