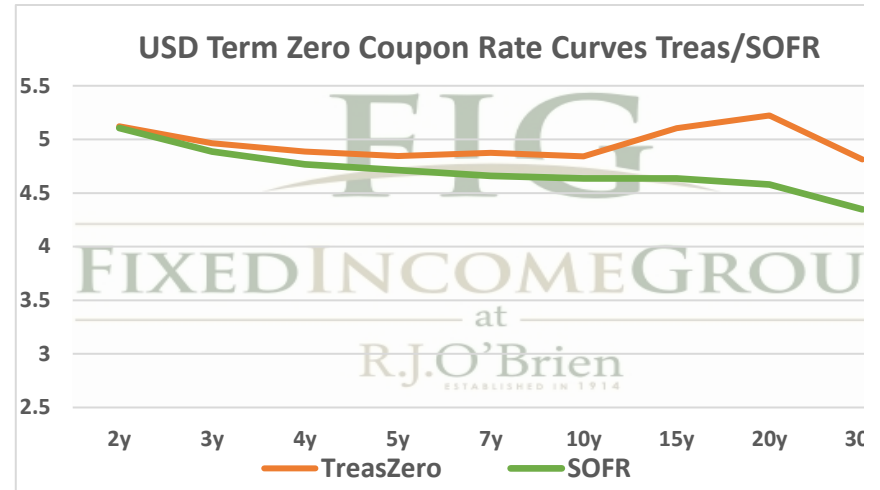
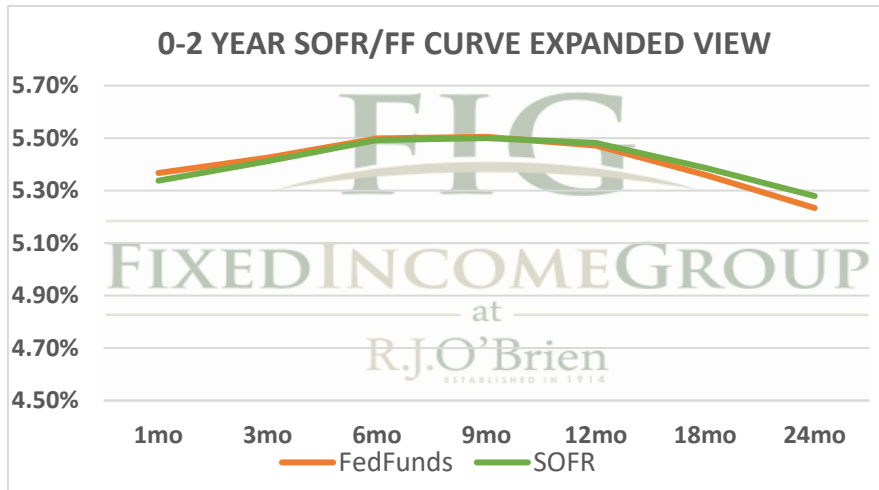


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33765%	5.41211%	5.49202%	5.49962%	5.48181%	5.38600%	5.27896%	5.18403%
1.004596312	1.013830959	1.027917744	1.041858222	1.05573173	1.081986832	1.107192189	1.157824799
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/19/2023	10/19/2023	10/19/2023	10/19/2023	10/19/2023	10/19/2023	10/19/2023	10/19/2023
11/18/2023	1/18/2024	4/18/2024	7/18/2024	10/18/2024	4/18/2025	10/18/2025	10/18/2026
31	92	183	274	366	548	731	1096

Term FedFunds from 1-day Returns							
5.36664%	5.42497%	5.49899%	5.50449%	5.47224%	5.35944%	5.23347%	
100.46213%	101.38638%	102.79532%	104.18953%	105.56344%	108.15826%	110.62686%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/19/2023	10/19/2023	10/19/2023	10/19/2023	10/19/2023	10/19/2023	10/19/2023	
11/18/2023	1/18/2024	4/18/2024	7/18/2024	10/18/2024	4/18/2025	10/18/2025	
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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