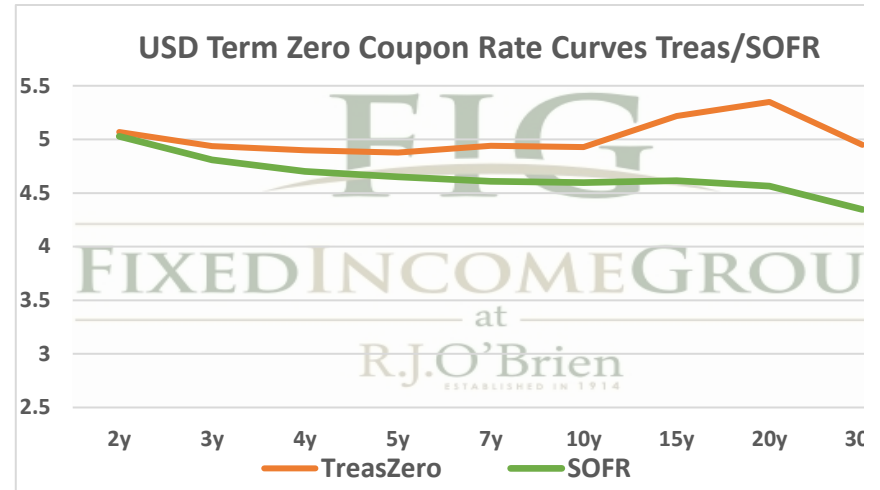
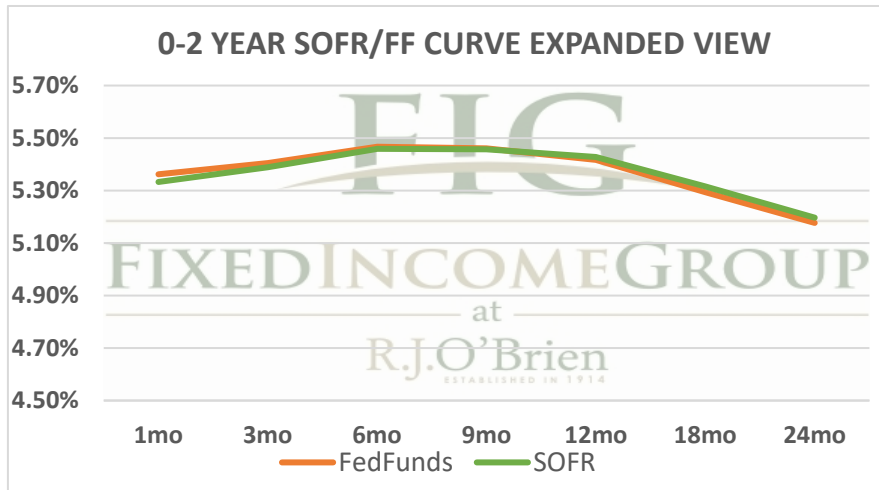


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33295%	5.38885%	5.45887%	5.45705%	5.42812%	5.31548%	5.19665%	5.09946%
1.004592264	1.013771509	1.027749266	1.041534178	1.055185853	1.080913362	1.105520942	1.15525029
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/20/2023	10/20/2023	10/20/2023	10/20/2023	10/20/2023	10/20/2023	10/20/2023	10/20/2023
11/19/2023	1/19/2024	4/19/2024	7/19/2024	10/19/2024	4/19/2025	10/19/2025	10/19/2026
31	92	183	274	366	548	731	1096

Term FedFunds from 1-day Returns							
5.36219%	5.40442%	5.46690%	5.46067%	5.41656%	5.29328%	5.17667%	
100.46174%	101.38113%	102.77901%	104.15618%	105.50684%	108.05755%	110.51152%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/20/2023	10/20/2023	10/20/2023	10/20/2023	10/20/2023	10/20/2023	10/20/2023	
11/19/2023	1/19/2024	4/19/2024	7/19/2024	10/19/2024	4/19/2025	10/19/2025	
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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