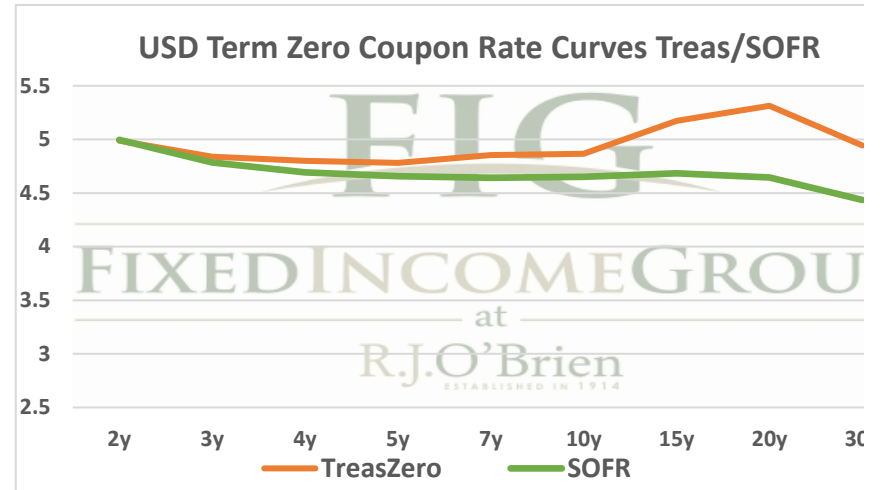
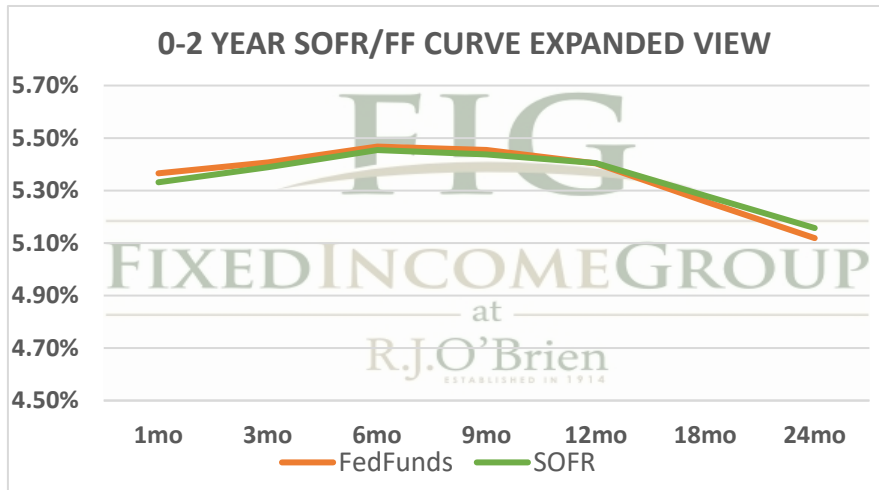


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33146%	5.38818%	5.45421%	5.43753%	5.40413%	5.27974%	5.15705%	5.06946%
1.004590978	1.013769786	1.02772555	1.041385677	1.05494202	1.080369312	1.104716677	1.154336854
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/23/2023	10/23/2023	10/23/2023	10/23/2023	10/23/2023	10/23/2023	10/23/2023	10/23/2023
11/22/2023	1/22/2024	4/22/2024	7/22/2024	10/22/2024	4/22/2025	10/22/2025	10/22/2026
31	92	183	274	366	548	731	1096

Term FedFunds from 1-day Returns							
5.36562%	5.40743%	5.46753%	5.45517%	5.40298%	5.25867%	5.11866%	
100.46204%	101.38190%	102.77933%	104.15199%	105.49303%	108.00486%	110.39371%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/23/2023	10/23/2023	10/23/2023	10/23/2023	10/23/2023	10/23/2023	10/23/2023	
11/22/2023	1/22/2024	4/22/2024	7/22/2024	10/22/2024	4/22/2025	10/22/2025	
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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