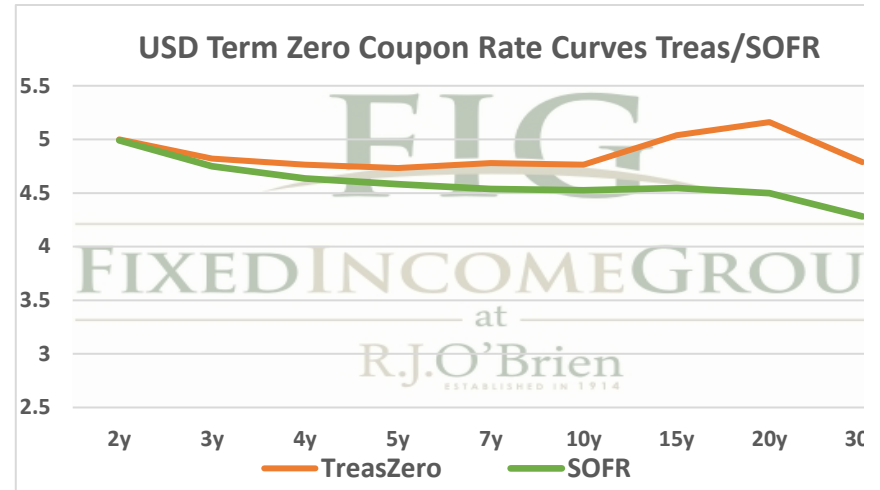
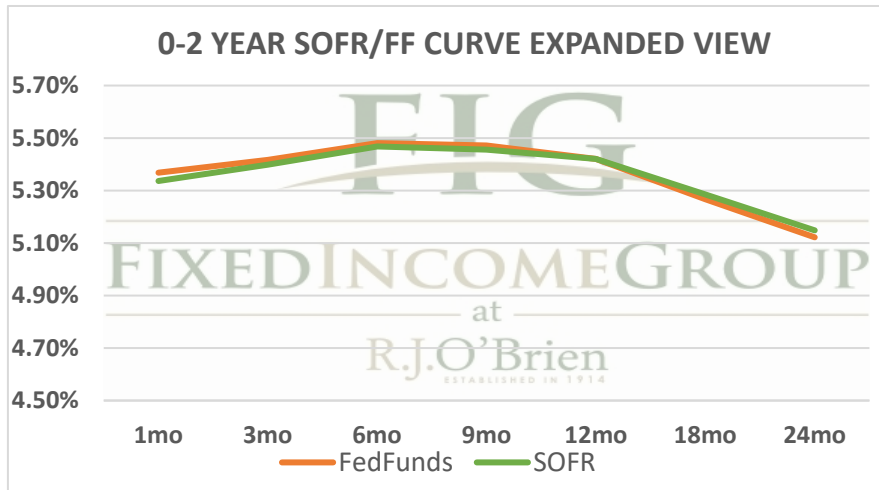


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33652%	5.39912%	5.46790%	5.45566%	5.42097%	5.28515%	5.14831%	5.02653%
1.004595337	1.013797742	1.02779516	1.041523608	1.055113174	1.080451788	1.104539269	1.153030055
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/25/2023	10/25/2023	10/25/2023	10/25/2023	10/25/2023	10/25/2023	10/25/2023	10/25/2023
11/24/2023	1/24/2024	4/24/2024	7/24/2024	10/24/2024	4/24/2025	10/24/2025	10/24/2026
31	92	183	274	366	548	731	1096

Term FedFunds from 1-day Returns							
5.36809%	5.41693%	5.48072%	5.47201%	5.42030%	5.26728%	5.12182%	
100.46225%	101.38433%	102.78603%	104.16481%	105.51064%	108.01798%	110.40014%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/25/2023	10/25/2023	10/25/2023	10/25/2023	10/25/2023	10/25/2023	10/25/2023	
11/24/2023	1/24/2024	4/24/2024	7/24/2024	10/24/2024	4/24/2025	10/24/2025	
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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