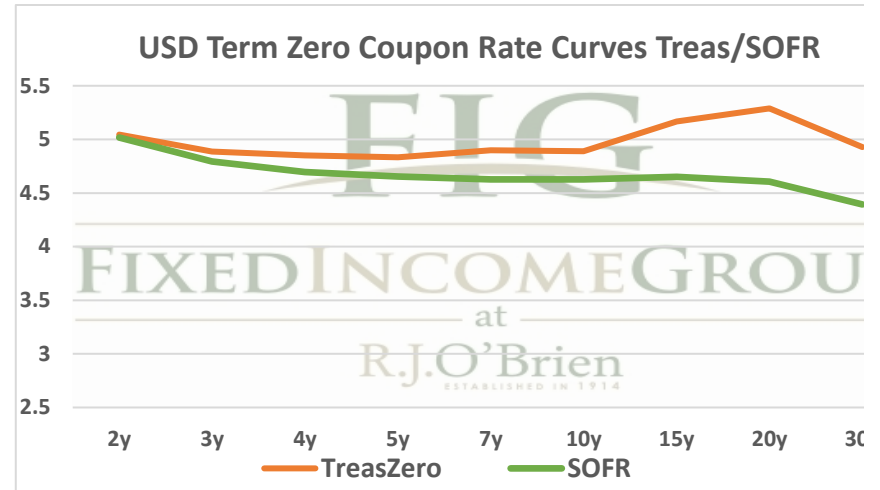
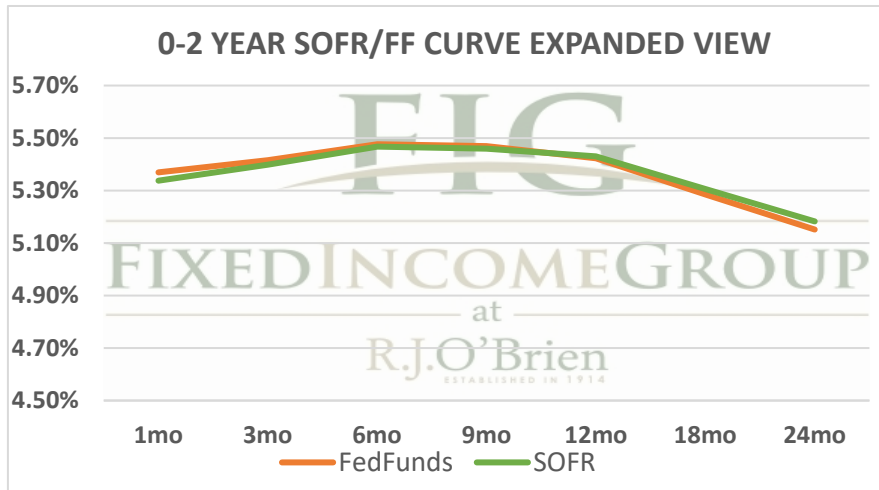


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33729%	5.39882%	5.46728%	5.45988%	5.42960%	5.30636%	5.18244%	5.08191%
1.004596	1.013796991	1.027792015	1.041555776	1.055200961	1.080774599	1.105232408	1.154715842
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/26/2023	10/26/2023	10/26/2023	10/26/2023	10/26/2023	10/26/2023	10/26/2023	10/26/2023
11/25/2023	1/25/2024	4/25/2024	7/25/2024	10/25/2024	4/25/2025	10/25/2025	10/25/2026
31	92	183	274	366	548	731	1096

Term FedFunds from 1-day Returns							
5.36940%	5.41505%	5.47636%	5.46976%	5.42281%	5.28462%	5.15143%	
100.46237%	101.38385%	102.78382%	104.16309%	105.51319%	108.04436%	110.46027%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/26/2023	10/26/2023	10/26/2023	10/26/2023	10/26/2023	10/26/2023	10/26/2023	
11/25/2023	1/25/2024	4/25/2024	7/25/2024	10/25/2024	4/25/2025	10/25/2025	
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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