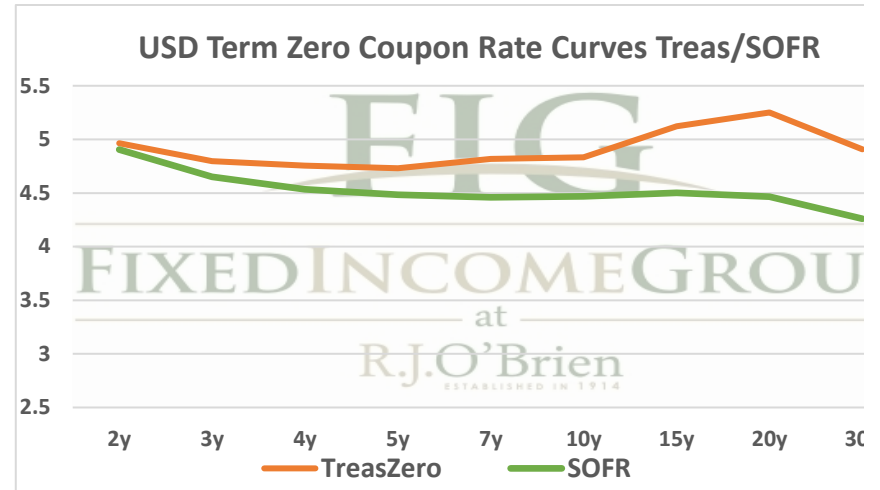
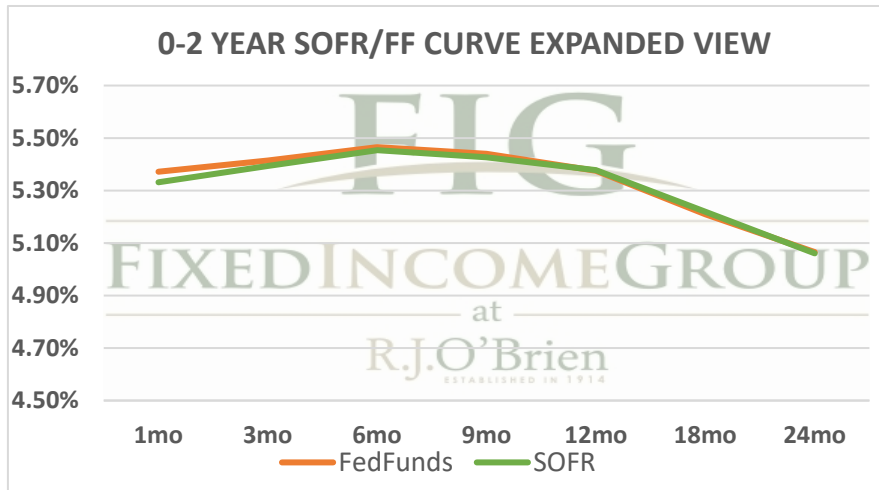


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33087%	5.39389%	5.45363%	5.42669%	5.37732%	5.21956%	5.06067%	4.91697%
1.004442391	1.013784392	1.027571137	1.041303173	1.054669444	1.079308274	1.10275973	1.149694556
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/31/2023	10/31/2023	10/31/2023	10/31/2023	10/31/2023	10/31/2023	10/31/2023	10/31/2023
11/29/2023	1/30/2024	4/29/2024	7/30/2024	10/30/2024	4/29/2025	10/30/2025	10/30/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.37119%	5.41416%	5.46525%	5.44022%	5.37503%	5.20979%	5.06550%	
100.44760%	101.38362%	102.76299%	104.14061%	105.46461%	107.91599%	110.28578%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/31/2023	10/31/2023	10/31/2023	10/31/2023	10/31/2023	10/31/2023	10/31/2023	
11/29/2023	1/30/2024	4/29/2024	7/30/2024	10/30/2024	4/29/2025	10/30/2025	
30	92	182	274	366	547	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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