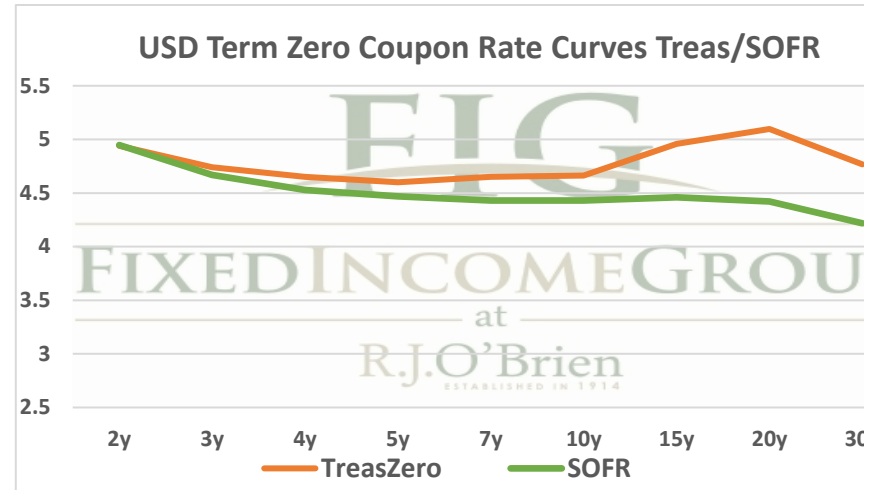
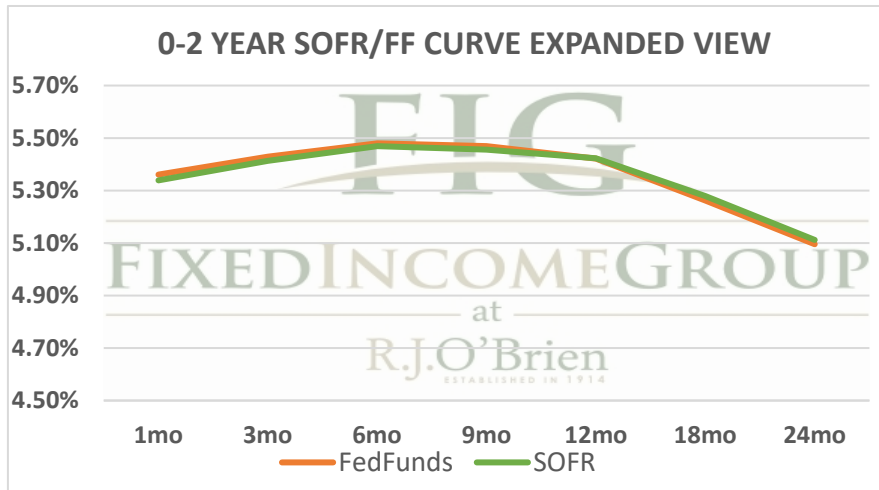


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33842%	5.41288%	5.46908%	5.45569%	5.42329%	5.27884%	5.11188%	4.94133%
1.004596975	1.013832916	1.027801161	1.041523858	1.055136826	1.080355622	1.103799608	1.150436138
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/6/2023	10/6/2023	10/6/2023	10/6/2023	10/6/2023	10/6/2023	10/6/2023	10/6/2023
11/5/2023	1/5/2024	4/5/2024	7/5/2024	10/5/2024	4/5/2025	10/5/2025	10/5/2026
31	92	183	274	366	548	731	1096

Term FedFunds from 1-day Returns							
5.36089%	5.42868%	5.47978%	5.46967%	5.42131%	5.26184%	5.09548%	
100.46163%	101.38733%	102.78556%	104.16303%	105.51167%	108.00969%	110.34666%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/6/2023	10/6/2023	10/6/2023	10/6/2023	10/6/2023	10/6/2023	10/6/2023	
11/5/2023	1/5/2024	4/5/2024	7/5/2024	10/5/2024	4/5/2025	10/5/2025	
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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