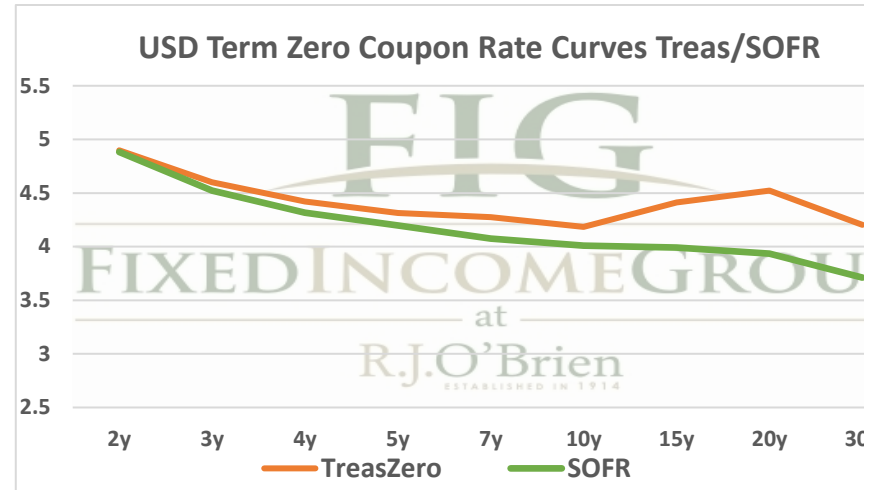
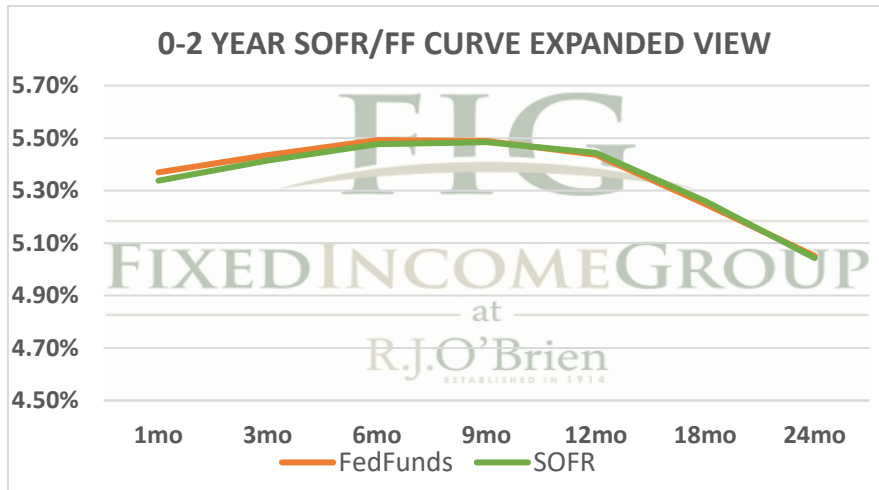


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33776%	5.41481%	5.47641%	5.48426%	5.44314%	5.25918%	5.04258%	4.78130%
1.004448135	1.013687431	1.027686316	1.04174135	1.055338548	1.079910349	1.102392428	1.145563884
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/11/2023	9/11/2023	9/11/2023	9/11/2023	9/11/2023	9/11/2023	9/11/2023	9/11/2023
10/10/2023	12/10/2023	3/10/2024	6/10/2024	9/10/2024	3/10/2025	9/10/2025	9/10/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36970%	5.43568%	5.49204%	5.48818%	5.43691%	5.24875%	5.05058%	
100.44747%	101.37402%	102.77653%	104.17711%	105.52752%	107.97519%	110.25549%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/11/2023	9/11/2023	9/11/2023	9/11/2023	9/11/2023	9/11/2023	9/11/2023	
10/10/2023	12/10/2023	3/10/2024	6/10/2024	9/10/2024	3/10/2025	9/10/2025	
30	91	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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