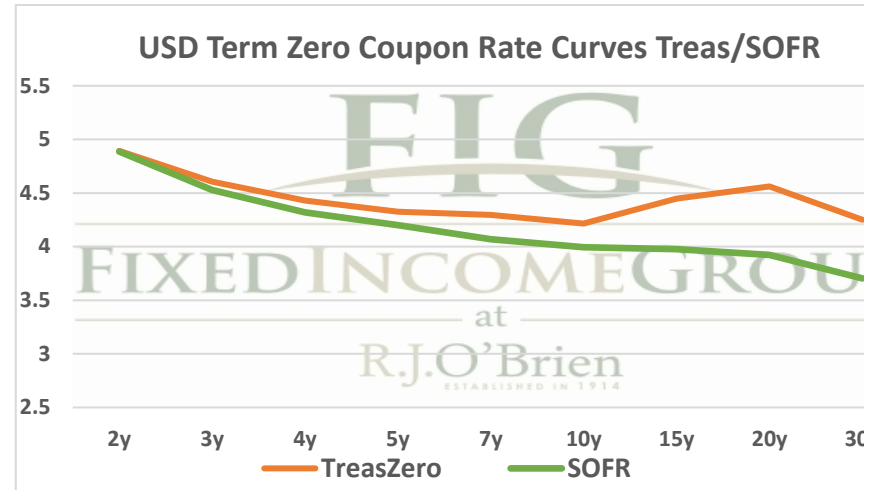
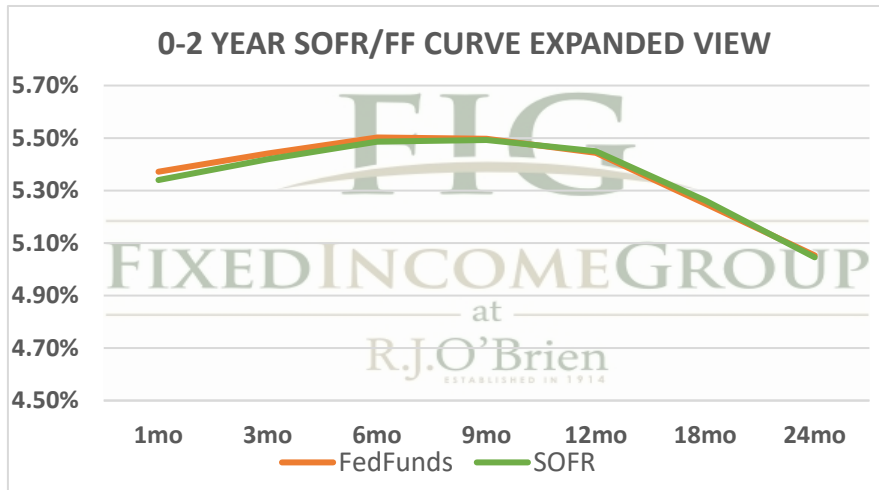


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33957%	5.41956%	5.48599%	5.49246%	5.44995%	5.26213%	5.04549%	4.78553%
1.004449642	1.013699432	1.027734704	1.041803701	1.055407833	1.079955181	1.102451421	1.145692912
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/12/2023	9/12/2023	9/12/2023	9/12/2023	9/12/2023	9/12/2023	9/12/2023	9/12/2023
10/11/2023	12/11/2023	3/11/2024	6/11/2024	9/11/2024	3/11/2025	9/11/2025	9/11/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.37205%	5.44106%	5.50217%	5.49764%	5.44328%	5.25018%	5.05276%	
100.44767%	101.37538%	102.78165%	104.18431%	105.53400%	107.97735%	110.25992%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/12/2023	9/12/2023	9/12/2023	9/12/2023	9/12/2023	9/12/2023	9/12/2023	
10/11/2023	12/11/2023	3/11/2024	6/11/2024	9/11/2024	3/11/2025	9/11/2025	
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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