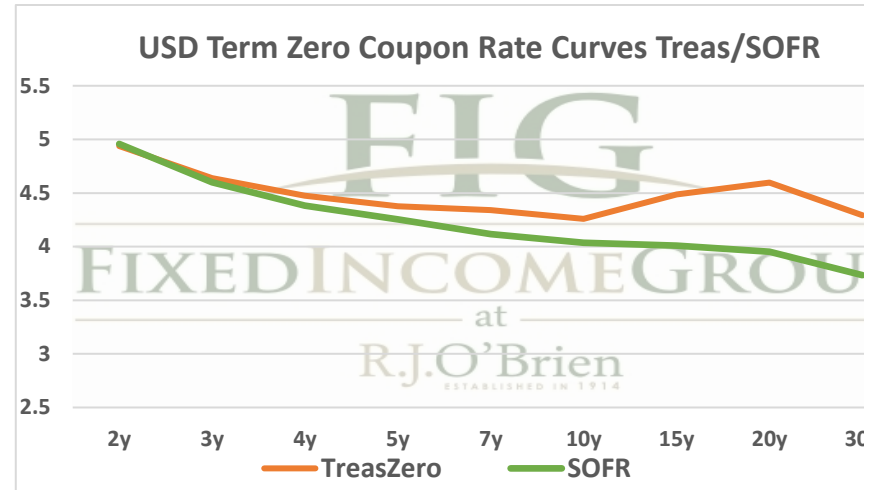
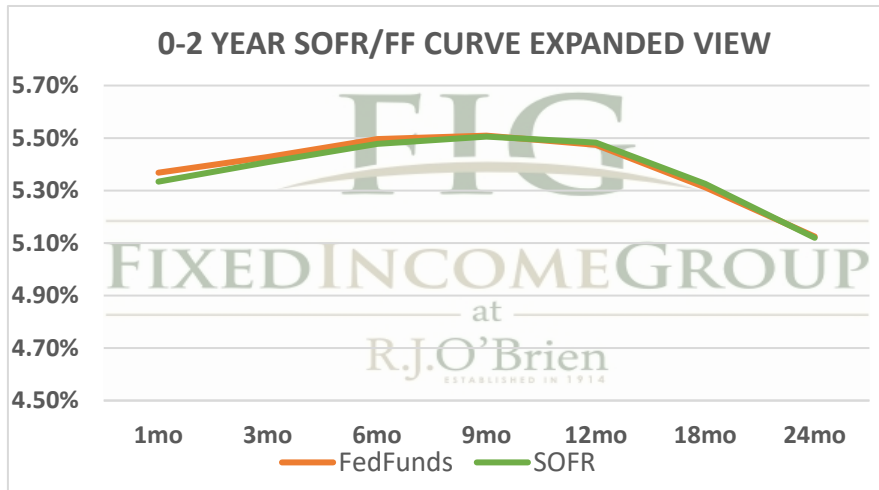


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33411%	5.40800%	5.47798%	5.50551%	5.48311%	5.32510%	5.11988%	4.86083%
1.004445092	1.013670222	1.027694218	1.041903079	1.055744936	1.080911939	1.103961995	1.14798519
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/18/2023	9/18/2023	9/18/2023	9/18/2023	9/18/2023	9/18/2023	9/18/2023	9/18/2023
10/17/2023	12/17/2023	3/17/2024	6/17/2024	9/17/2024	3/17/2025	9/17/2025	9/17/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36794%	5.42828%	5.49544%	5.50916%	5.47469%	5.31200%	5.12466%	
100.44733%	101.37215%	102.77825%	104.19309%	105.56593%	108.07129%	110.40591%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/18/2023	9/18/2023	9/18/2023	9/18/2023	9/18/2023	9/18/2023	9/18/2023	
10/17/2023	12/17/2023	3/17/2024	6/17/2024	9/17/2024	3/17/2025	9/17/2025	
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

The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.

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