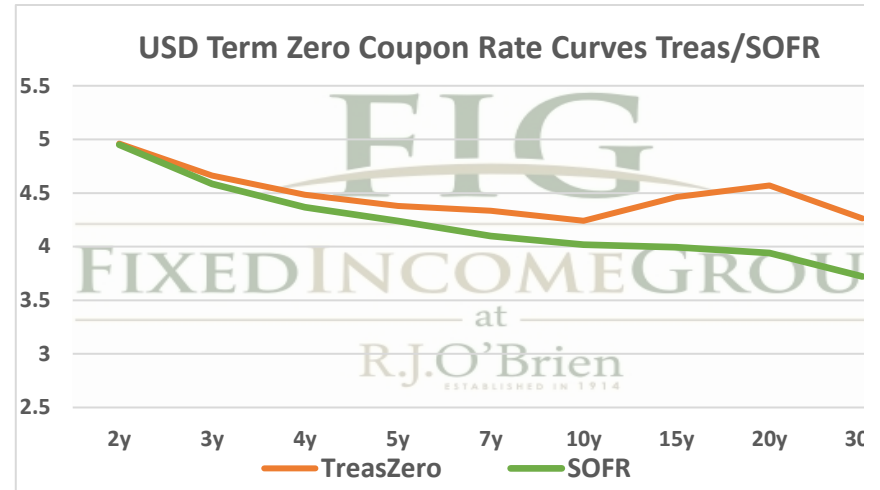
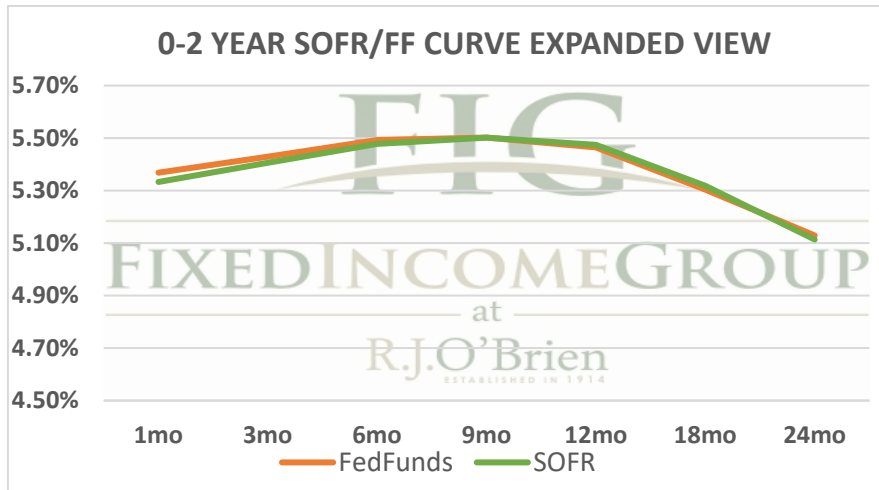


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33323%	5.40630%	5.47730%	5.50148%	5.47467%	5.31866%	5.11332%	4.84897%
1.004444359	1.013665924	1.027690796	1.041872359	1.055659173	1.080814081	1.103828817	1.147624214
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/19/2023	9/19/2023	9/19/2023	9/19/2023	9/19/2023	9/19/2023	9/19/2023	9/19/2023
10/18/2023	12/18/2023	3/18/2024	6/18/2024	9/18/2024	3/18/2025	9/18/2025	9/18/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36772%	5.42839%	5.49203%	5.50180%	5.46465%	5.30284%	5.12878%	
100.44731%	101.37218%	102.77652%	104.18748%	105.55573%	108.05737%	110.41427%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/19/2023	9/19/2023	9/19/2023	9/19/2023	9/19/2023	9/19/2023	9/19/2023	
10/18/2023	12/18/2023	3/18/2024	6/18/2024	9/18/2024	3/18/2025	9/18/2025	
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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