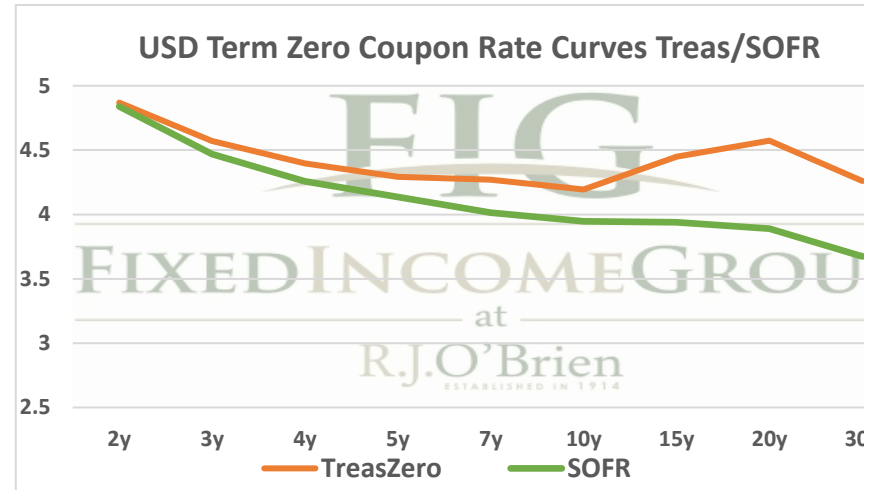
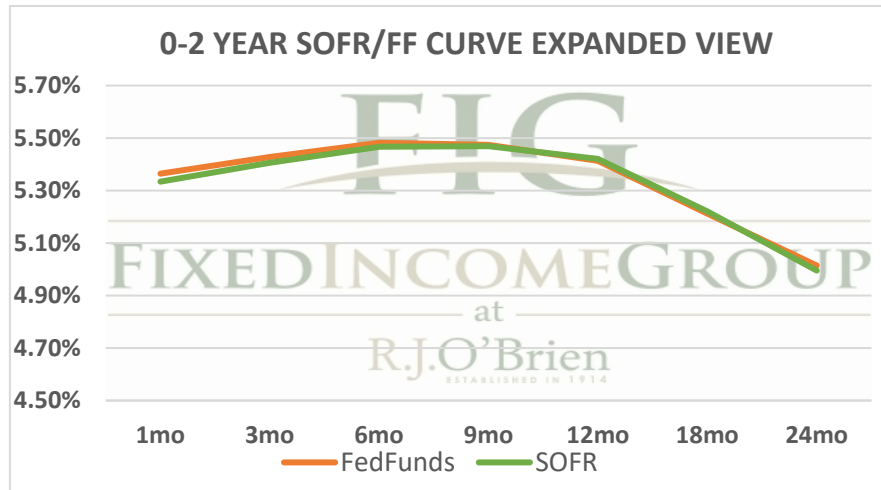


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33451%	5.40559%	5.46715%	5.46901%	5.42024%	5.22081%	4.99509%	4.72001%
1.004445424	1.01366413	1.027639462	1.041625251	1.055105788	1.079327357	1.101428079	1.143698007
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/6/2023	9/6/2023	9/6/2023	9/6/2023	9/6/2023	9/6/2023	9/6/2023	9/6/2023
10/5/2023	12/5/2023	3/5/2024	6/5/2024	9/5/2024	3/5/2025	9/5/2025	9/5/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36397%	5.42790%	5.48192%	5.47416%	5.41363%	5.21218%	5.01443%	
100.44700%	101.37205%	102.77141%	104.16645%	105.50386%	107.91961%	110.18207%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/6/2023	9/6/2023	9/6/2023	9/6/2023	9/6/2023	9/6/2023	9/6/2023	
10/5/2023	12/5/2023	3/5/2024	6/5/2024	9/5/2024	3/5/2025	9/5/2025	
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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