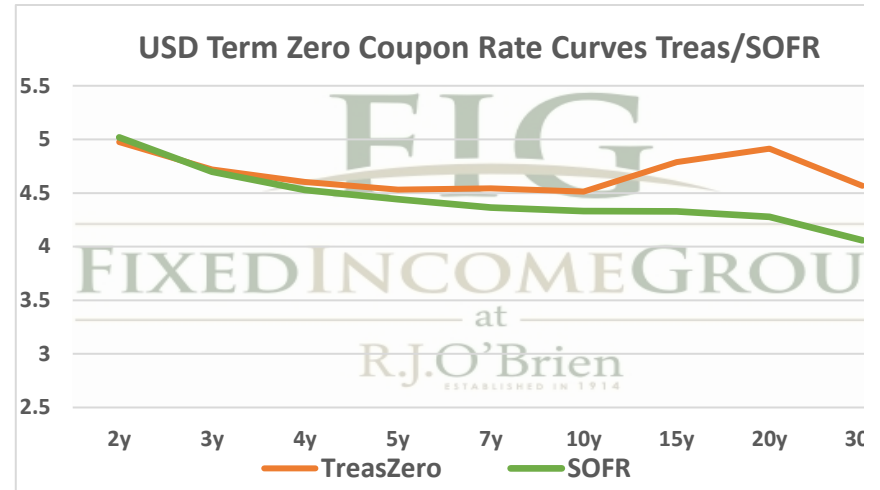
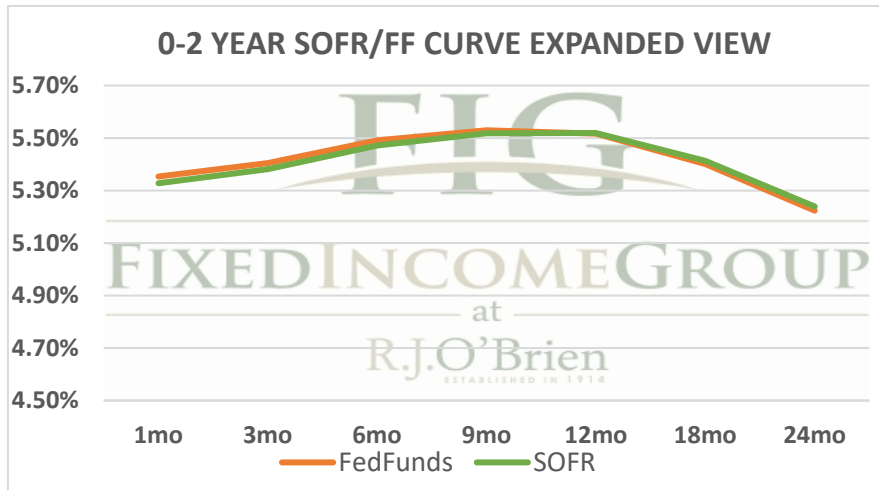


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32828%	5.38162%	5.47223%	5.51740%	5.51923%	5.41295%	5.23900%	5.01250%
1.004440232	1.013603534	1.02766516	1.041993569	1.056112134	1.082246706	1.106380726	1.152602922
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/2/2023	9/2/2023	9/2/2023	9/2/2023	9/2/2023	9/2/2023	9/2/2023	9/2/2023
10/1/2023	12/1/2023	3/1/2024	6/1/2024	9/1/2024	3/1/2025	9/1/2025	9/1/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35315%	5.40431%	5.49072%	5.52946%	5.51701%	5.40047%	5.22334%	
100.44610%	101.36609%	102.77586%	104.20853%	105.60897%	108.20571%	110.60629%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/2/2023	9/2/2023	9/2/2023	9/2/2023	9/2/2023	9/2/2023	9/2/2023	
10/1/2023	12/1/2023	3/1/2024	6/1/2024	9/1/2024	3/1/2025	9/1/2025	
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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