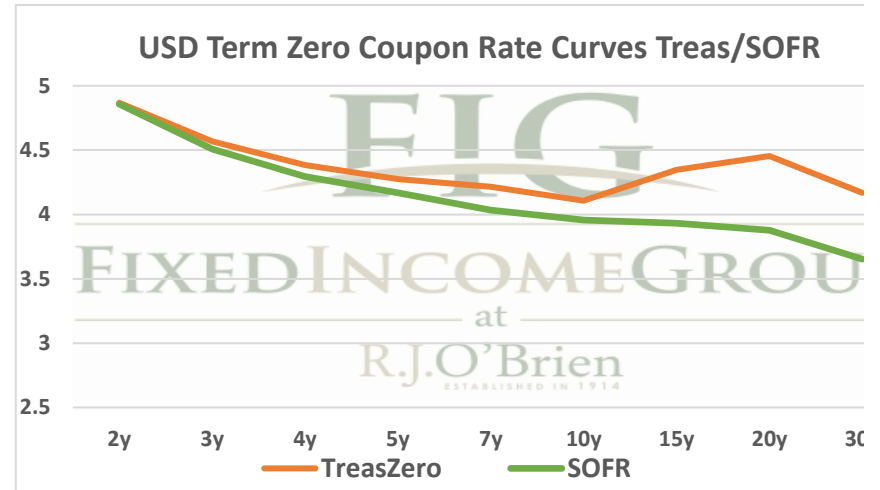
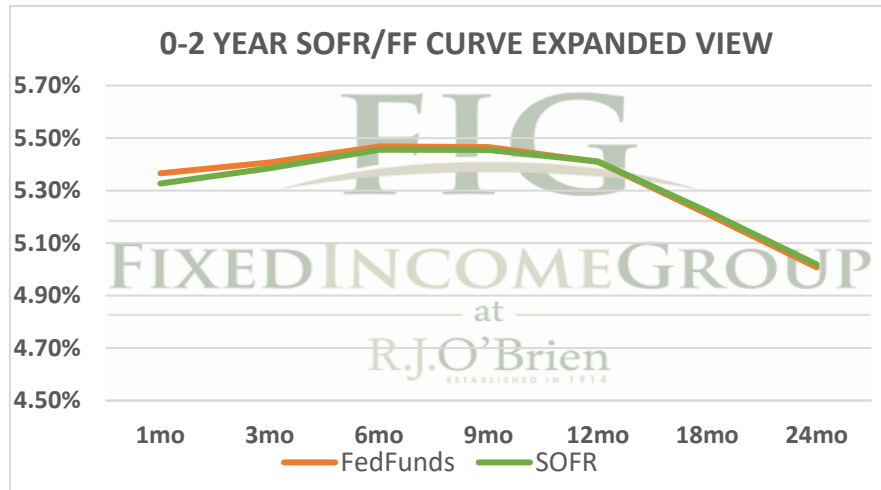


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32685%	5.38539%	5.45550%	5.45404%	5.41012%	5.22095%	5.01859%	4.76680%
1.00458701	1.01376266	1.027883645	1.041511289	1.055002936	1.079764555	1.101905269	1.145122692
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/15/2023	8/15/2023	8/15/2023	8/15/2023	8/15/2023	8/15/2023	8/15/2023	8/15/2023
9/14/2023	11/14/2023	2/14/2024	5/14/2024	8/14/2024	2/14/2025	8/14/2025	8/14/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.36597%	5.40712%	5.46806%	5.46589%	5.40954%	5.21075%	5.00717%	
100.46207%	101.38182%	102.79479%	104.16015%	105.49970%	107.96087%	110.16734%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/15/2023	8/15/2023	8/15/2023	8/15/2023	8/15/2023	8/15/2023	8/15/2023	
9/14/2023	11/14/2023	2/14/2024	5/14/2024	8/14/2024	2/14/2025	8/14/2025	
31	92	184	274	366	550	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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