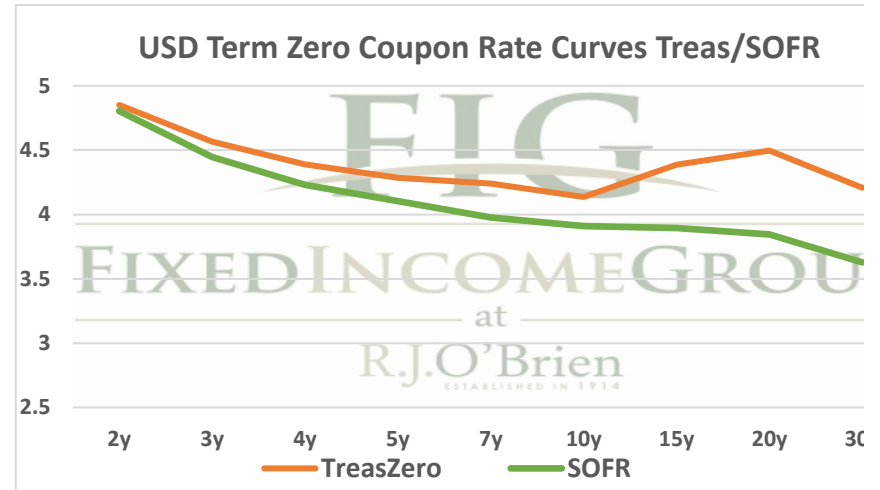
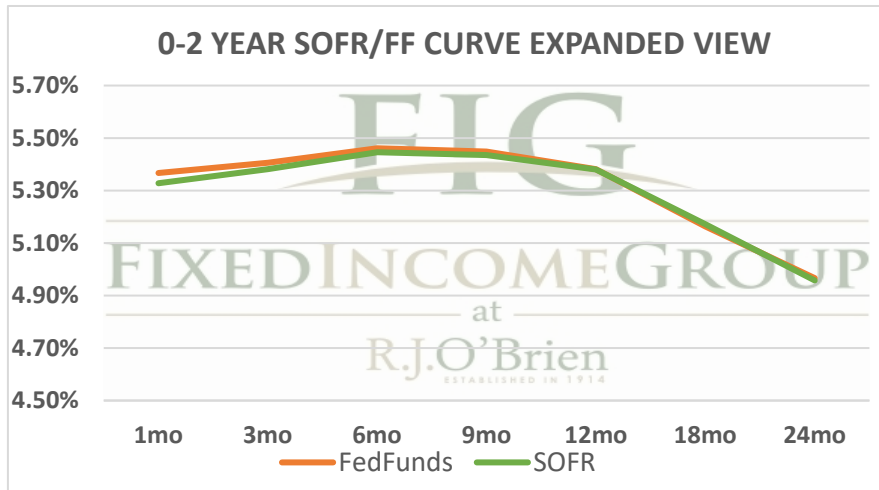


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32731%	5.38149%	5.44582%	5.43528%	5.38058%	5.17228%	4.95751%	4.69628%
1.004587402	1.013752686	1.027834171	1.041368528	1.054702567	1.079020974	1.100665067	1.142975676
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/16/2023	8/16/2023	8/16/2023	8/16/2023	8/16/2023	8/16/2023	8/16/2023	8/16/2023
9/15/2023	11/15/2023	2/15/2024	5/15/2024	8/15/2024	2/15/2025	8/15/2025	8/15/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.36716%	5.40591%	5.46100%	5.44907%	5.38121%	5.16280%	4.96637%	
100.46217%	101.38151%	102.79118%	104.14735%	105.47090%	107.88761%	110.08449%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/16/2023	8/16/2023	8/16/2023	8/16/2023	8/16/2023	8/16/2023	8/16/2023	
9/15/2023	11/15/2023	2/15/2024	5/15/2024	8/15/2024	2/15/2025	8/15/2025	
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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