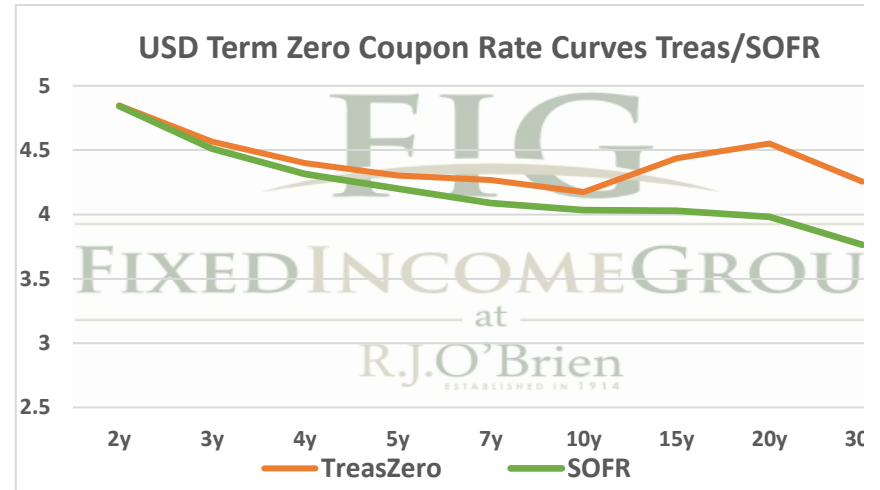
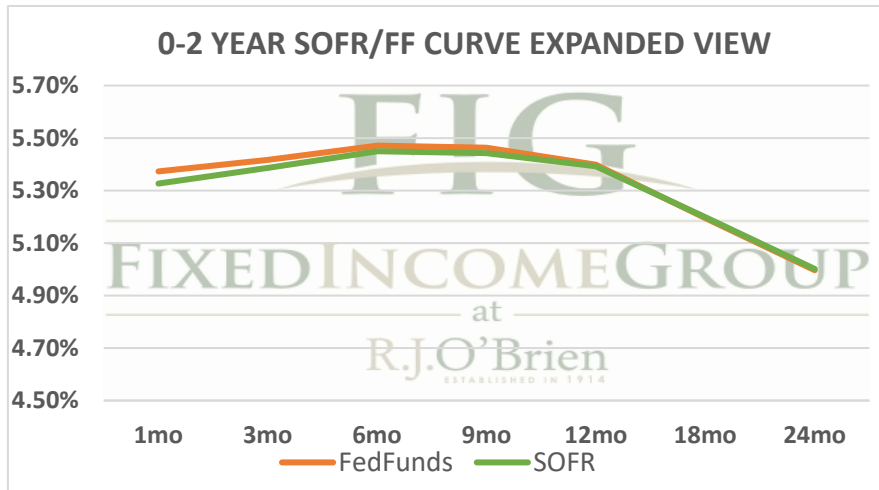


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32714%	5.38669%	5.44962%	5.44183%	5.39301%	5.19865%	5.00129%	4.77151%
1.004587262	1.013765974	1.027853635	1.041418341	1.0548289	1.079423763	1.101554008	1.145265849
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/21/2023	8/21/2023	8/21/2023	8/21/2023	8/21/2023	8/21/2023	8/21/2023	8/21/2023
9/20/2023	11/20/2023	2/20/2024	5/20/2024	8/20/2024	2/20/2025	8/20/2025	8/20/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.37339%	5.41640%	5.47107%	5.46282%	5.39893%	5.19453%	4.99641%	
100.46271%	101.38419%	102.79633%	104.15781%	105.48891%	107.93609%	110.14549%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/21/2023	8/21/2023	8/21/2023	8/21/2023	8/21/2023	8/21/2023	8/21/2023	
9/20/2023	11/20/2023	2/20/2024	5/20/2024	8/20/2024	2/20/2025	8/20/2025	
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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