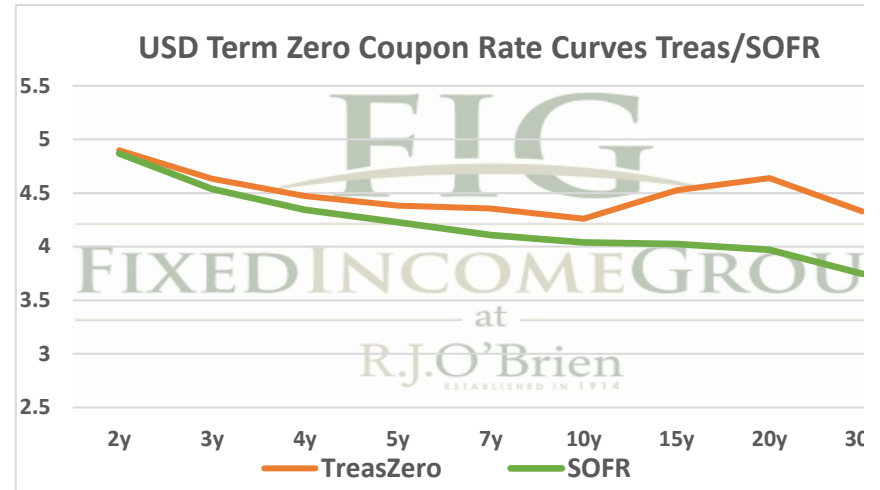
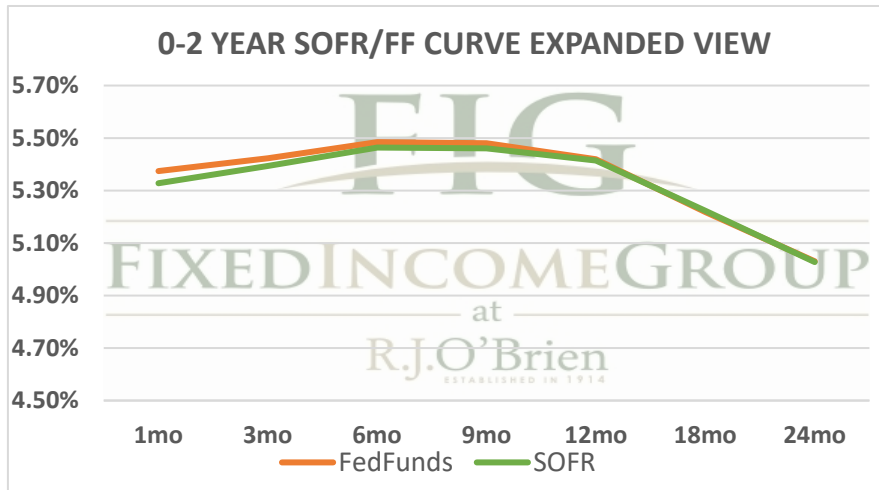


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32759%	5.39302%	5.46373%	5.46095%	5.41419%	5.22353%	5.02756%	4.79979%
1.004587643	1.013782172	1.027925752	1.041563889	1.055044244	1.079803973	1.102087396	1.146127067
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/22/2023	8/22/2023	8/22/2023	8/22/2023	8/22/2023	8/22/2023	8/22/2023	8/22/2023
9/21/2023	11/21/2023	2/21/2024	5/21/2024	8/21/2024	2/21/2025	8/21/2025	8/21/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.37470%	5.42306%	5.48437%	5.47965%	5.41895%	5.21830%	5.03042%	
100.46282%	101.38589%	102.80312%	104.17062%	105.50926%	107.97241%	110.21455%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/22/2023	8/22/2023	8/22/2023	8/22/2023	8/22/2023	8/22/2023	8/22/2023	
9/21/2023	11/21/2023	2/21/2024	5/21/2024	8/21/2024	2/21/2025	8/21/2025	
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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