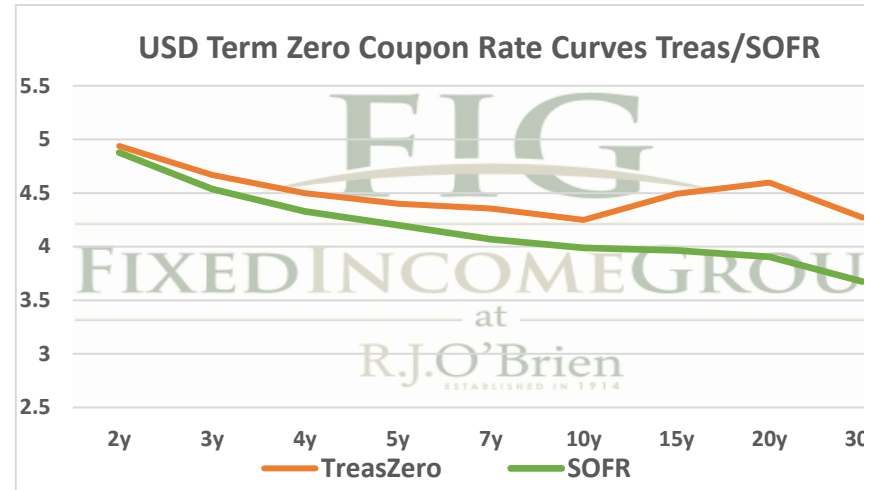
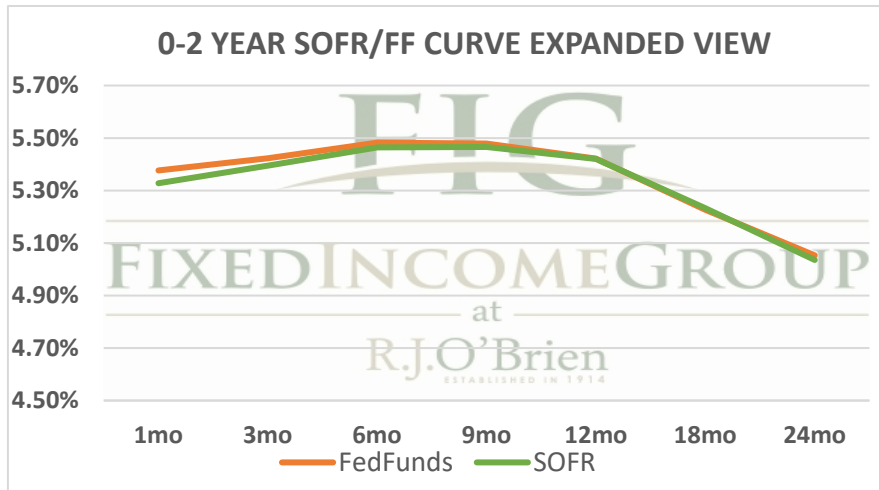


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32820%	5.39445%	5.46490%	5.46595%	5.42072%	5.23251%	5.03541%	4.79797%
1.004588176	1.013785811	1.027931702	1.041601984	1.055110673	1.079941087	1.102246748	1.146071529
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/23/2023	8/23/2023	8/23/2023	8/23/2023	8/23/2023	8/23/2023	8/23/2023	8/23/2023
9/22/2023	11/22/2023	2/22/2024	5/22/2024	8/22/2024	2/22/2025	8/22/2025	8/22/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.37604%	5.42346%	5.48253%	5.47932%	5.42142%	5.22679%	5.05304%	
100.46294%	101.38599%	102.80218%	104.17037%	105.51178%	107.98538%	110.26048%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/23/2023	8/23/2023	8/23/2023	8/23/2023	8/23/2023	8/23/2023	8/23/2023	
9/22/2023	11/22/2023	2/22/2024	5/22/2024	8/22/2024	2/22/2025	8/22/2025	
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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