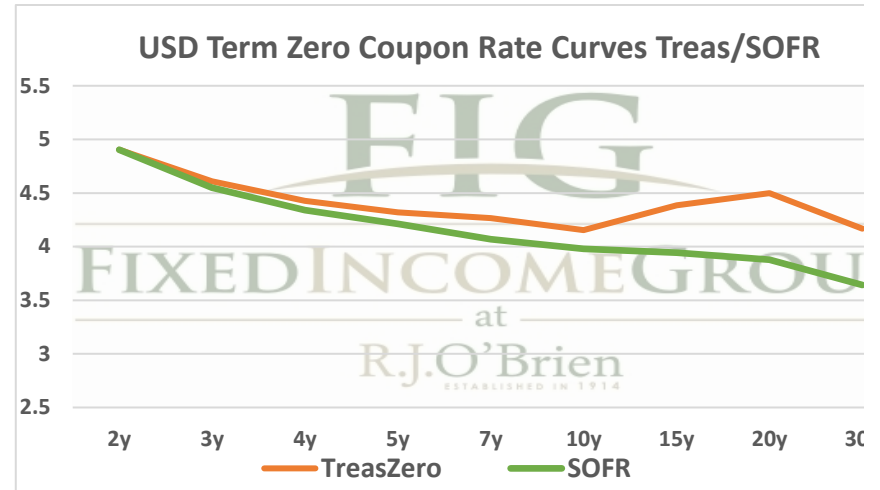
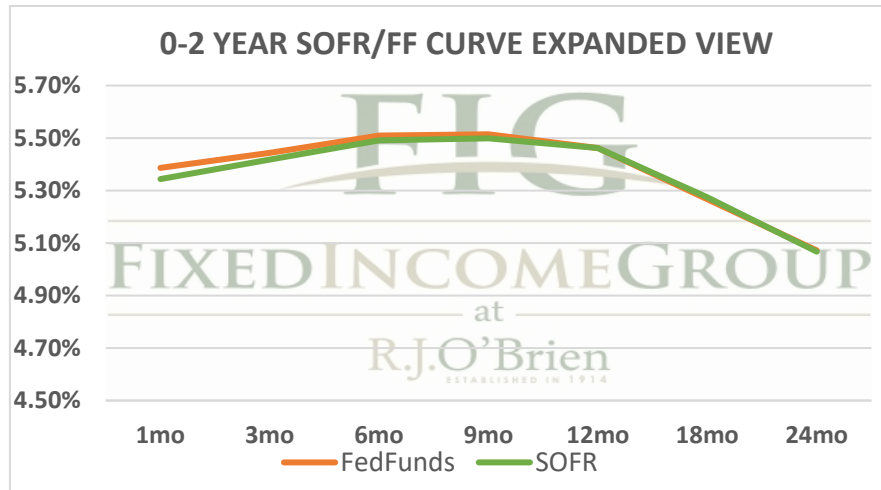


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

| Term SOFR from 1-day Returns | | | | | | | |
|------------------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| 5.34334% | 5.41788% | 5.49056% | 5.49879% | 5.46177% | 5.27470% | 5.06717% | 4.81469% |
| 1.004601213 | 1.013845698 | 1.028062876 | 1.041851878 | 1.055528044 | 1.080585709 | 1.102891716 | 1.146580616 |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | 36mo |
| 8/25/2023 | 8/25/2023 | 8/25/2023 | 8/25/2023 | 8/25/2023 | 8/25/2023 | 8/25/2023 | 8/25/2023 |
| 9/24/2023 | 11/24/2023 | 2/24/2024 | 5/24/2024 | 8/24/2024 | 2/24/2025 | 8/24/2025 | 8/24/2026 |
| 31 | 92 | 184 | 274 | 366 | 550 | 731 | 1096 |

| Term FedFunds from 1-day Returns | | | | | | | |
|----------------------------------|------------|------------|------------|------------|------------|------------|--|
| 5.38670% | 5.44312% | 5.50948% | 5.51419% | 5.46201% | 5.26640% | 5.07188% | |
| 100.46385% | 101.39102% | 102.81596% | 104.19691% | 105.55304% | 108.04588% | 110.29872% | |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | |
| 8/25/2023 | 8/25/2023 | 8/25/2023 | 8/25/2023 | 8/25/2023 | 8/25/2023 | 8/25/2023 | |
| 9/24/2023 | 11/24/2023 | 2/24/2024 | 5/24/2024 | 8/24/2024 | 2/24/2025 | 8/24/2025 | |
| 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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