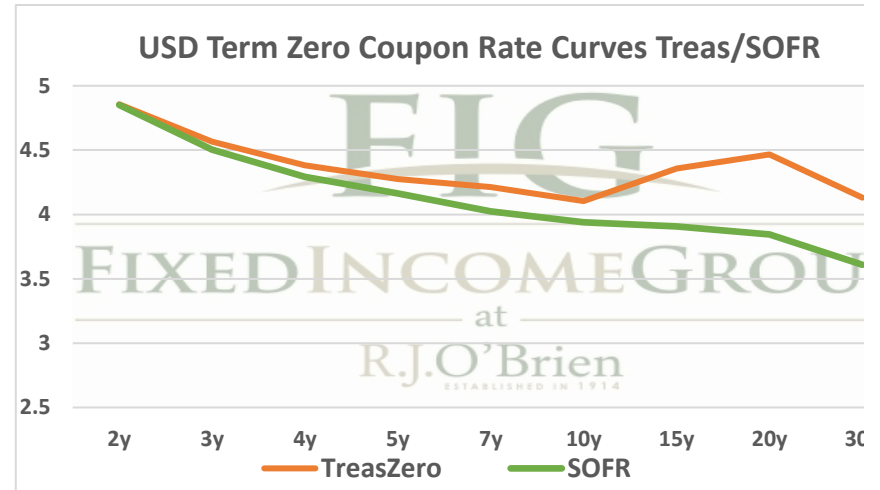
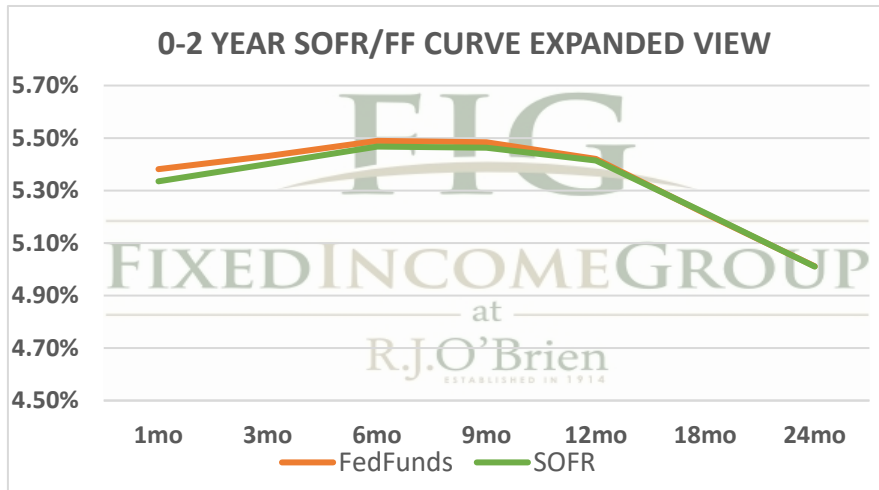


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33505%	5.40138%	5.46748%	5.46279%	5.41426%	5.21497%	5.01024%	4.76374%
1.004594072	1.013803519	1.027944879	1.041577927	1.055045004	1.079673125	1.101735795	1.145029289
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/24/2023	8/24/2023	8/24/2023	8/24/2023	8/24/2023	8/24/2023	8/24/2023	8/24/2023
9/23/2023	11/23/2023	2/23/2024	5/23/2024	8/23/2024	2/23/2025	8/23/2025	8/23/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.38119%	5.43098%	5.48923%	5.48330%	5.42029%	5.21186%	5.01133%	
100.46338%	101.38792%	102.80560%	104.17340%	105.51063%	107.96257%	110.17579%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/24/2023	8/24/2023	8/24/2023	8/24/2023	8/24/2023	8/24/2023	8/24/2023	
9/23/2023	11/23/2023	2/23/2024	5/23/2024	8/23/2024	2/23/2025	8/23/2025	
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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