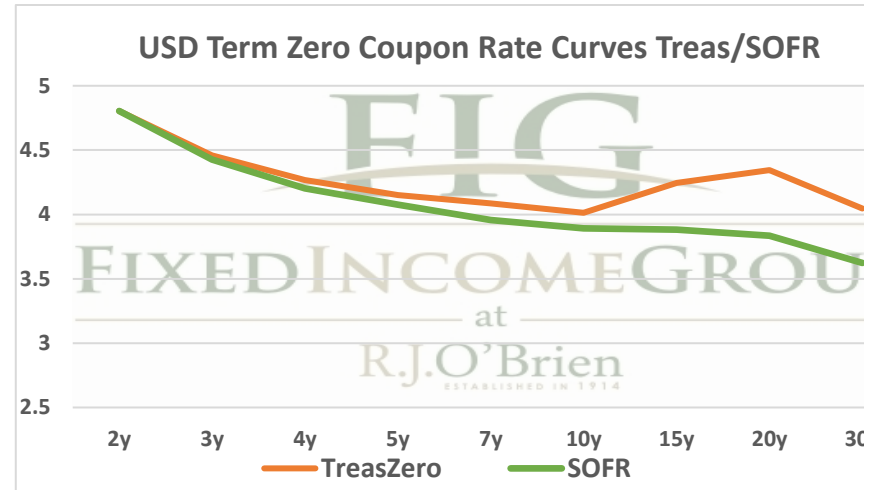
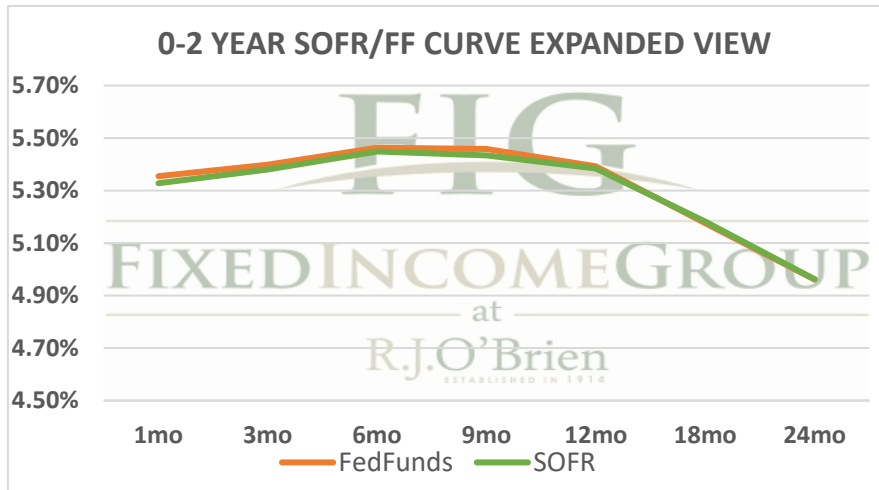


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32803%	5.37962%	5.44878%	5.43446%	5.38386%	5.18132%	4.96186%	4.67824%
1.004588025	1.013747912	1.02784934	1.04136227	1.054735955	1.079159014	1.100753408	1.142426318
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/3/2023	8/3/2023	8/3/2023	8/3/2023	8/3/2023	8/3/2023	8/3/2023	8/3/2023
9/2/2023	11/2/2023	2/2/2024	5/2/2024	8/2/2024	2/2/2025	8/2/2025	8/2/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.35404%	5.39851%	5.46313%	5.45763%	5.39210%	5.17484%	4.96069%	
100.46104%	101.37962%	102.79226%	104.15387%	105.48197%	107.90601%	110.07296%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/3/2023	8/3/2023	8/3/2023	8/3/2023	8/3/2023	8/3/2023	8/3/2023	
9/2/2023	11/2/2023	2/2/2024	5/2/2024	8/2/2024	2/2/2025	8/2/2025	
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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