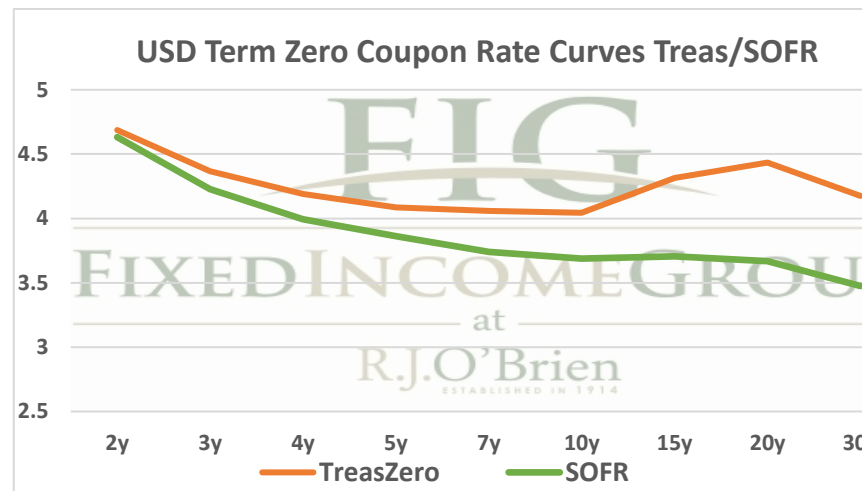
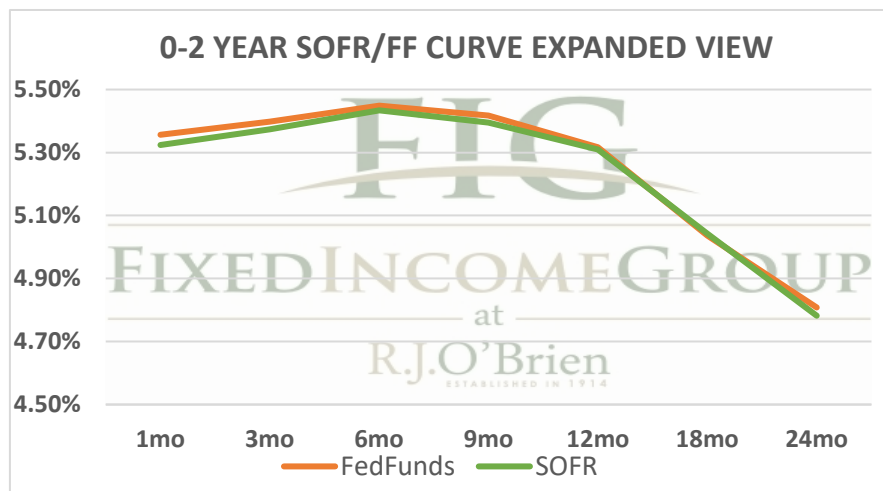


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32385%	5.37374%	5.43388%	5.39539%	5.30971%	5.04230%	4.78194%	4.46064%
1.004584429	1.01373288	1.02777317	1.041064912	1.053982003	1.077035078	1.097099968	1.135801636
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/8/2023	8/8/2023	8/8/2023	8/8/2023	8/8/2023	8/8/2023	8/8/2023	8/8/2023
9/7/2023	11/7/2023	2/7/2024	5/7/2024	8/7/2024	2/7/2025	8/7/2025	8/7/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.35606%	5.39776%	5.44882%	5.41745%	5.31709%	5.03682%	4.80815%	
100.46122%	101.37943%	102.78495%	104.12328%	105.40570%	107.69514%	109.76321%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/8/2023	8/8/2023	8/8/2023	8/8/2023	8/8/2023	8/8/2023	8/8/2023	
9/7/2023	11/7/2023	2/7/2024	5/7/2024	8/7/2024	2/7/2025	8/7/2025	
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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