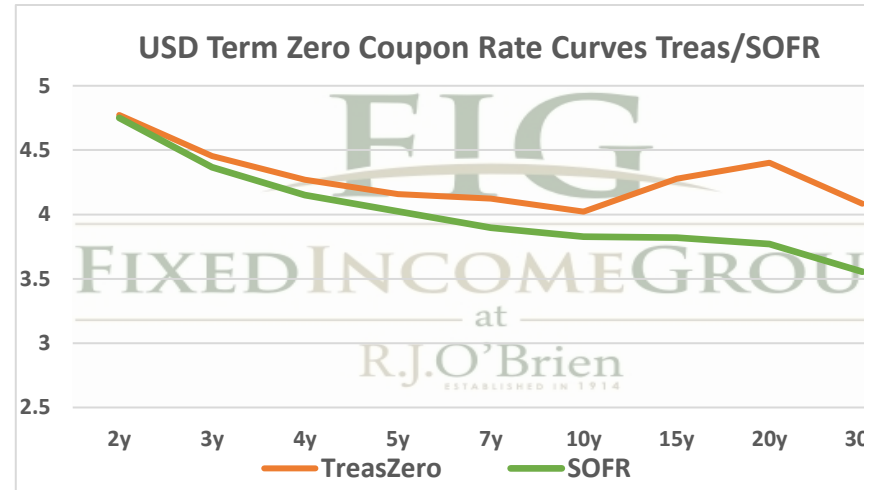
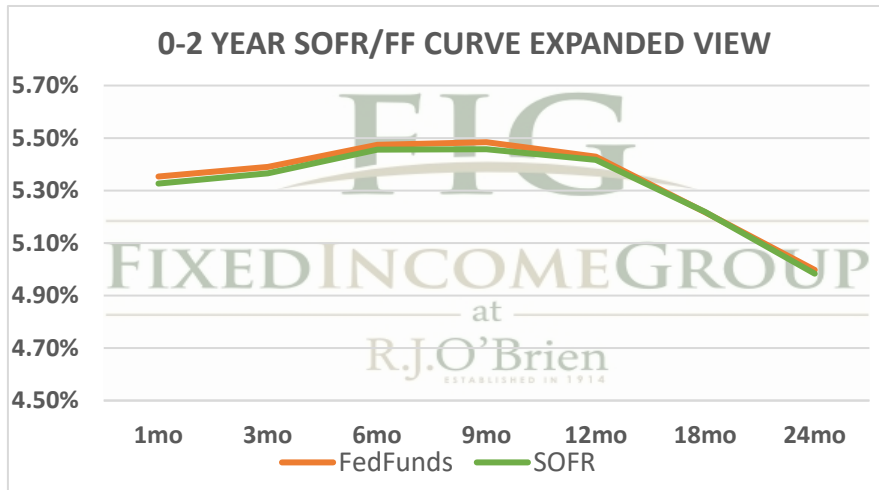


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32610%	5.36567%	5.45554%	5.45731%	5.41691%	5.21786%	4.98333%	4.67156%
1.004586368	1.013712264	1.027883891	1.041536177	1.055071872	1.079717299	1.101189361	1.142223098
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/1/2023	8/1/2023	8/1/2023	8/1/2023	8/1/2023	8/1/2023	8/1/2023	8/1/2023
8/31/2023	10/31/2023	1/31/2024	4/30/2024	7/31/2024	1/31/2025	7/31/2025	7/31/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.35359%	5.39023%	5.47396%	5.48417%	5.42958%	5.21708%	4.99752%	
100.46100%	101.37750%	102.79780%	104.17406%	105.52008%	107.97054%	110.14773%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/1/2023	8/1/2023	8/1/2023	8/1/2023	8/1/2023	8/1/2023	8/1/2023	
8/31/2023	10/31/2023	1/31/2024	4/30/2024	7/31/2024	1/31/2025	7/31/2025	
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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