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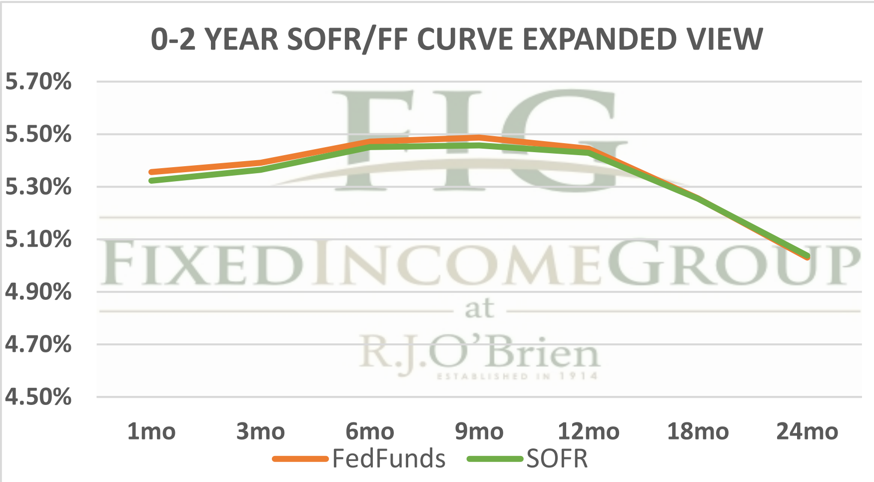

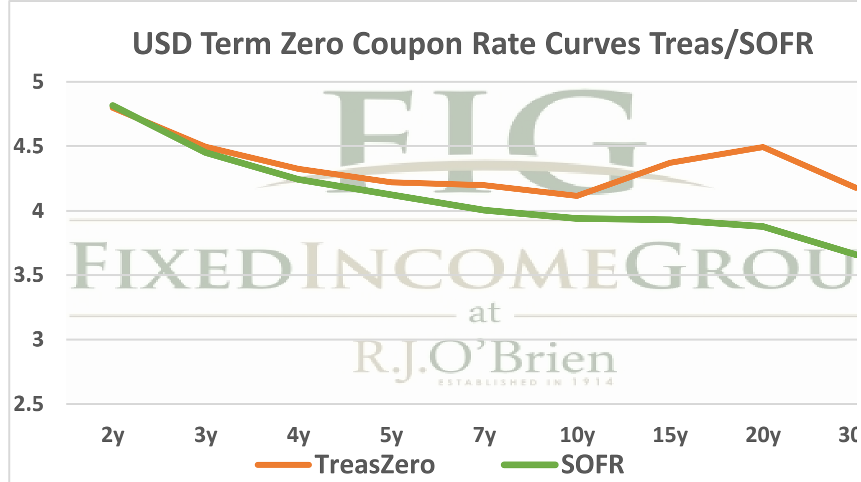

**** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.**

Term SOFR from 1-day Returns							
5.32307%	**5.36446%**	**5.45051%**	**5.45727%**	**5.42857%**	**5.25431%**	**5.03780%**	**4.75242%**
1.004583756	1.013709173	1.027858167	1.041535917	1.055190442	1.080274257	1.102295279	1.144684717
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/5/2023	8/5/2023	8/5/2023	8/5/2023	8/5/2023	8/5/2023	8/5/2023	8/5/2023
9/4/2023	11/4/2023	2/4/2024	5/4/2024	8/4/2024	2/4/2025	8/4/2025	8/4/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.35564%	**5.39112%**	**5.47184%**	**5.48712%**	**5.44428%**	**5.25601%**	**5.03033%**	
100.46118%	**101.37773%**	**102.79672%**	**104.17631%**	**105.53502%**	**108.03001%**	**110.21436%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/5/2023	**8/5/2023**	**8/5/2023**	**8/5/2023**	**8/5/2023**	**8/5/2023**	**8/5/2023**	
9/4/2023	**11/4/2023**	**2/4/2024**	**5/4/2024**	**8/4/2024**	**2/4/2025**	**8/4/2025**	
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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