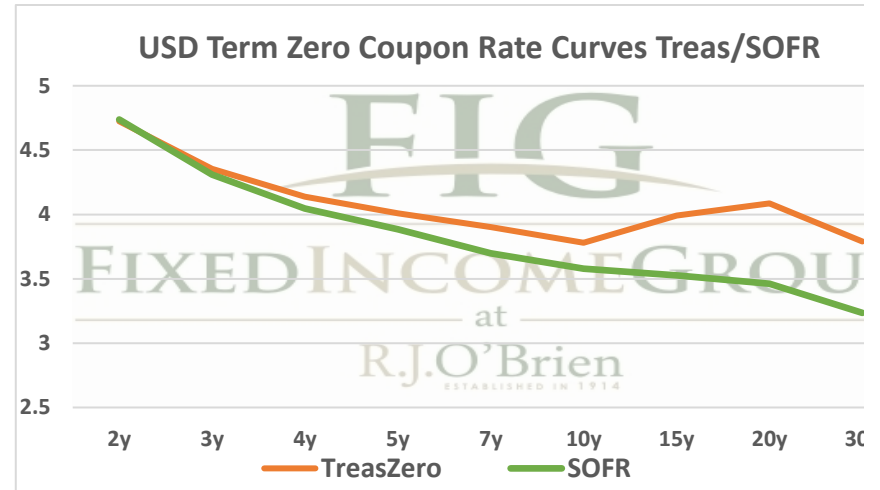
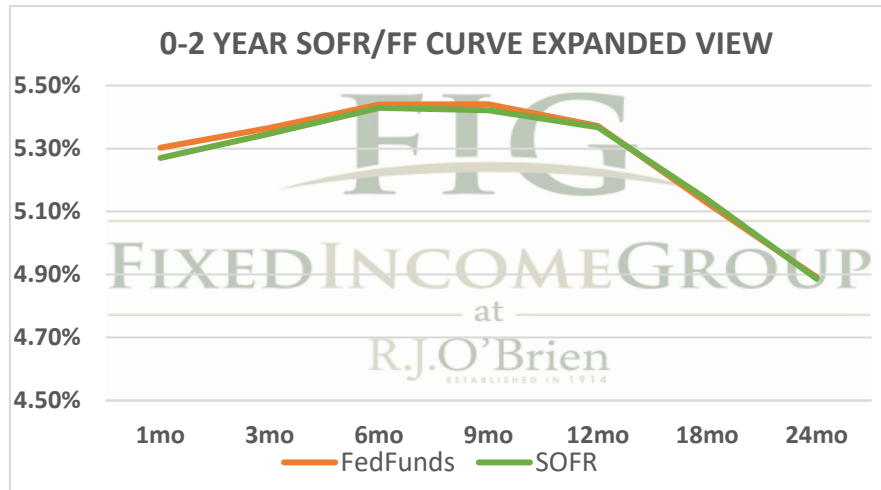


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.26998%	5.34682%	5.42921%	5.42135%	5.36767%	5.13767%	4.88638%	4.54735%
1.004538035	1.013664091	1.027749319	1.041413125	1.054571304	1.078492115	1.099220721	1.138441394
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/21/2023	7/21/2023	7/21/2023	7/21/2023	7/21/2023	7/21/2023	7/21/2023	7/21/2023
8/20/2023	10/20/2023	1/20/2024	4/20/2024	7/20/2024	1/20/2025	7/20/2025	7/20/2026
31	92	184	275	366	550	731	1096

Term FedFunds from 1-day Returns							
5.30306%	5.36606%	5.43925%	5.44052%	5.37163%	5.12663%	4.89125%	
100.45665%	101.37133%	102.78006%	104.15595%	105.46116%	107.83235%	109.93195%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/21/2023	7/21/2023	7/21/2023	7/21/2023	7/21/2023	7/21/2023	7/21/2023	
8/20/2023	10/20/2023	1/20/2024	4/20/2024	7/20/2024	1/20/2025	7/20/2025	
31	92	184	275	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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