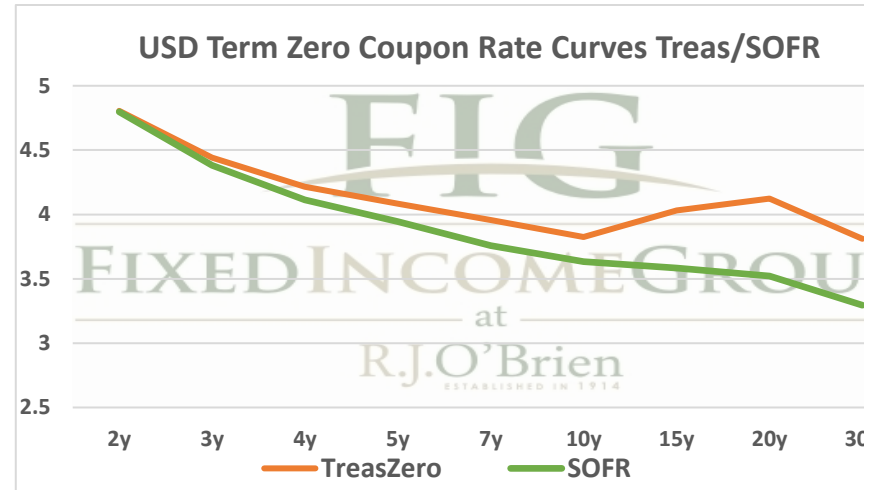
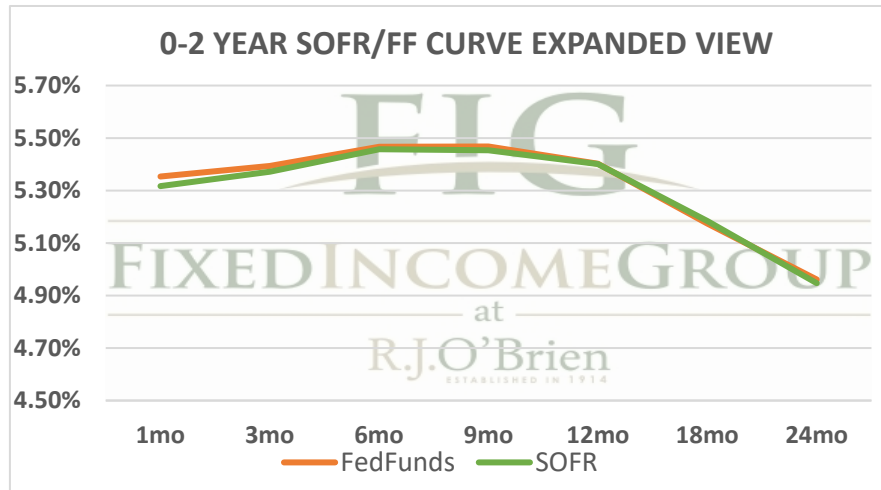


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.31729%	5.37182%	5.45733%	5.45383%	5.40139%	5.18405%	4.94717%	4.62176%
1.004578774	1.013727995	1.027893007	1.041661172	1.054914088	1.079200704	1.100455061	1.14070691
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/26/2023	7/26/2023	7/26/2023	7/26/2023	7/26/2023	7/26/2023	7/26/2023	7/26/2023
8/25/2023	10/25/2023	1/25/2024	4/25/2024	7/25/2024	1/25/2025	7/25/2025	7/25/2026
31	92	184	275	366	550	731	1096

Term FedFunds from 1-day Returns							
5.35370%	5.39331%	5.46674%	5.46783%	5.40266%	5.17436%	4.96121%	
100.46101%	101.37829%	102.79411%	104.17682%	105.49271%	107.90527%	110.07401%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/26/2023	7/26/2023	7/26/2023	7/26/2023	7/26/2023	7/26/2023	7/26/2023	
8/25/2023	10/25/2023	1/25/2024	4/25/2024	7/25/2024	1/25/2025	7/25/2025	
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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