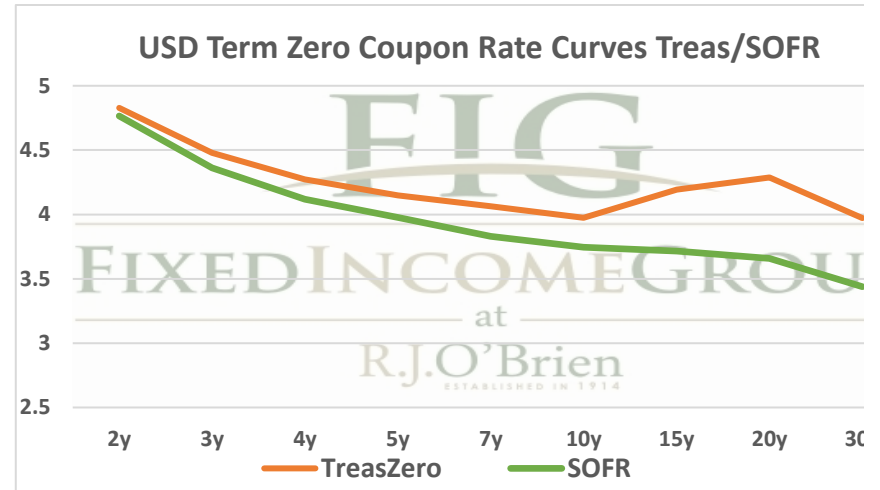
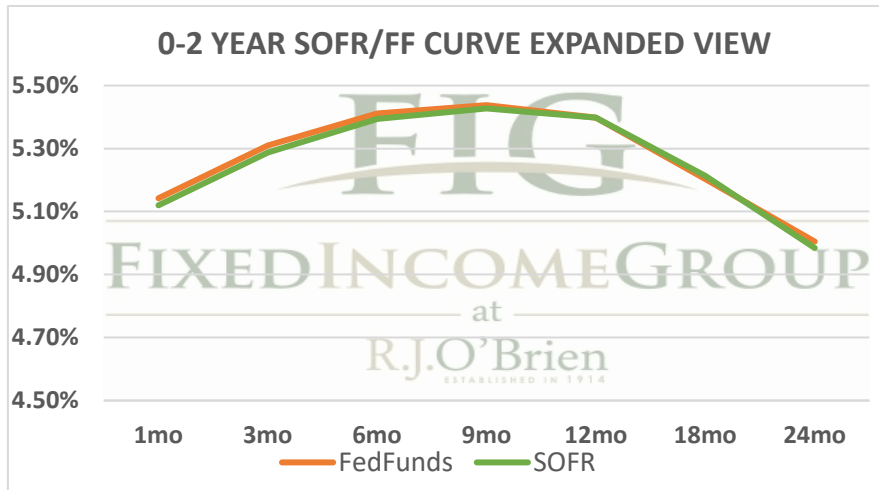


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.11935%	5.28721%	5.39434%	5.42729%	5.39783%	5.21342%	4.98426%	4.65612%
1.004408326	1.01351175	1.027571056	1.041458452	1.054877891	1.079649498	1.101208098	1.141752962
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/2/2023	7/2/2023	7/2/2023	7/2/2023	7/2/2023	7/2/2023	7/2/2023	7/2/2023
8/1/2023	10/1/2023	1/1/2024	4/1/2024	7/1/2024	1/1/2025	7/1/2025	7/1/2026
31	92	184	275	366	550	731	1096

Term FedFunds from 1-day Returns							
5.14221%	5.31013%	5.41096%	5.43770%	5.39780%	5.20281%	5.00466%	
100.44280%	101.35703%	102.76560%	104.15380%	105.48776%	107.94874%	110.16224%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/2/2023	7/2/2023	7/2/2023	7/2/2023	7/2/2023	7/2/2023	7/2/2023	
8/1/2023	10/1/2023	1/1/2024	4/1/2024	7/1/2024	1/1/2025	7/1/2025	
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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