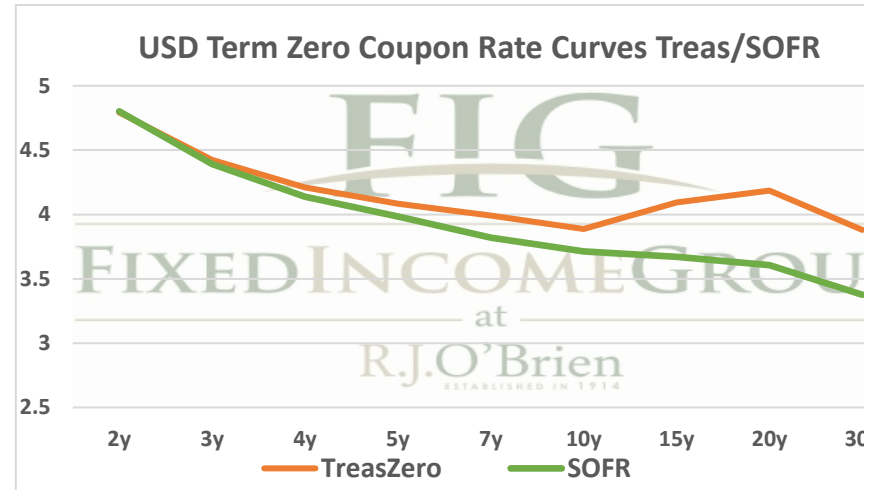
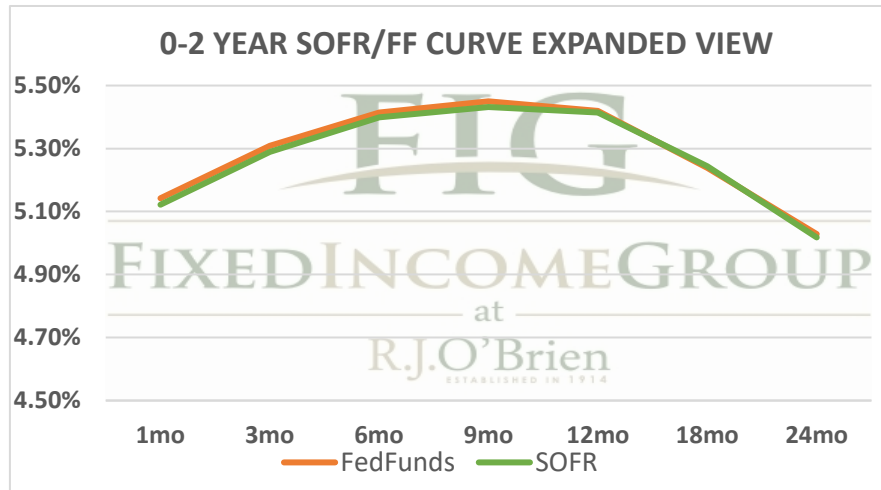


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

| Term SOFR from 1-day Returns |             |             |             |             |             |             |             |
|------------------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| 5.12182%                     | 5.28917%    | 5.39864%    | 5.43180%    | 5.41436%    | 5.24418%    | 5.01781%    | 4.68539%    |
| 1.004410455                  | 1.013516777 | 1.027593053 | 1.041492941 | 1.055046018 | 1.080119434 | 1.101889365 | 1.142643986 |
| 1mo                          | 3mo         | 6mo         | 9mo         | 12mo        | 18mo        | 24mo        | 36mo        |
| 7/1/2023                     | 7/1/2023    | 7/1/2023    | 7/1/2023    | 7/1/2023    | 7/1/2023    | 7/1/2023    | 7/1/2023    |
| 7/31/2023                    | 9/30/2023   | 12/31/2023  | 3/31/2024   | 6/30/2024   | 12/31/2024  | 6/30/2025   | 6/30/2026   |
| 31                           | 92          | 184         | 275         | 366         | 550         | 731         | 1096        |

| Term FedFunds from 1-day Returns |            |            |            |            |            |            |  |
|----------------------------------|------------|------------|------------|------------|------------|------------|--|
| 5.14207%                         | 5.30880%   | 5.41455%   | 5.44984%   | 5.41961%   | 5.23851%   | 5.02840%   |  |
| 100.44279%                       | 101.35669% | 102.76744% | 104.16307% | 105.50993% | 108.00329% | 110.21045% |  |
| 1mo                              | 3mo        | 6mo        | 9mo        | 12mo       | 18mo       | 24mo       |  |
| 7/1/2023                         | 7/1/2023   | 7/1/2023   | 7/1/2023   | 7/1/2023   | 7/1/2023   | 7/1/2023   |  |
| 7/31/2023                        | 9/30/2023  | 12/31/2023 | 3/31/2024  | 6/30/2024  | 12/31/2024 | 6/30/2025  |  |
| 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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