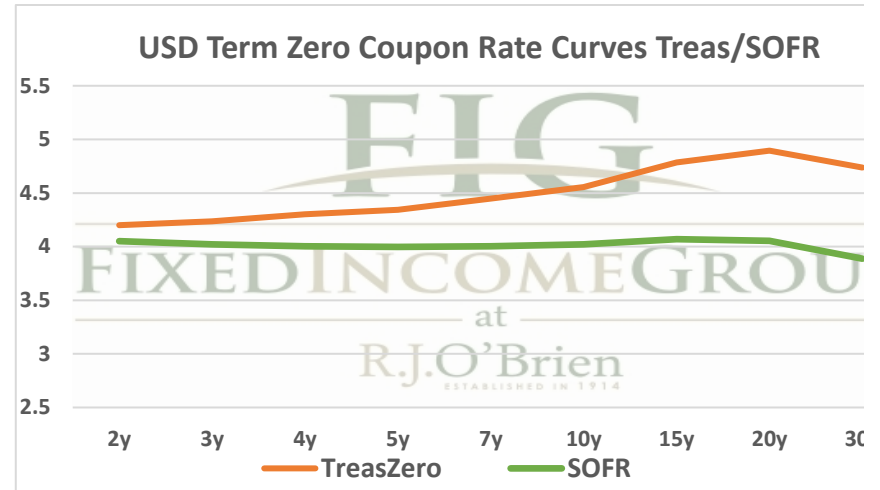
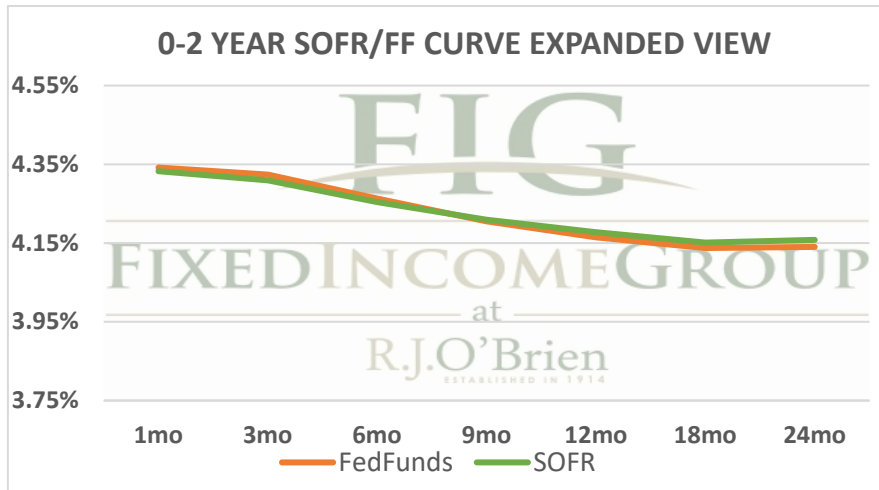


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

| Term SOFR from 1-day Returns | | | | | | | |
|------------------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| 4.33239% | 4.30952% | 4.25407% | 4.20954% | 4.17722% | 4.15110% | 4.15780% | 4.21798% |
| 1.003730668 | 1.010773806 | 1.021388537 | 1.031922379 | 1.042352378 | 1.062958376 | 1.084310972 | 1.128297016 |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | 36mo |
| 1/2/2025 | 1/2/2025 | 1/2/2025 | 1/2/2025 | 1/2/2025 | 1/2/2025 | 1/2/2025 | 1/2/2025 |
| 2/1/2025 | 4/1/2025 | 7/1/2025 | 10/1/2025 | 1/1/2026 | 7/1/2026 | 1/1/2027 | 1/1/2028 |
| 31 | 90 | 181 | 273 | 365 | 546 | 730 | 1095 |

| Term FedFunds from 1-day Returns | | | | | | | |
|----------------------------------|------------|------------|------------|------------|------------|------------|--|
| 4.34178% | 4.32417% | 4.26256% | 4.20528% | 4.16445% | 4.13733% | 4.13998% | |
| 100.37388% | 101.08104% | 102.14312% | 103.18901% | 104.22229% | 106.27495% | 108.39497% | |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | |
| 1/2/2025 | 1/2/2025 | 1/2/2025 | 1/2/2025 | 1/2/2025 | 1/2/2025 | 1/2/2025 | |
| 2/1/2025 | 4/1/2025 | 7/1/2025 | 10/1/2025 | 1/1/2026 | 7/1/2026 | 1/1/2027 | |
| 31 | 90 | 181 | 273 | 365 | 546 | 730 | |

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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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