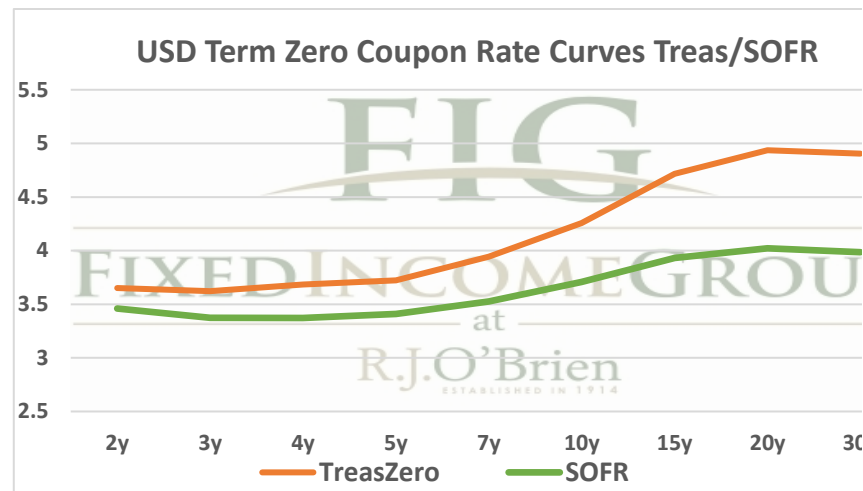
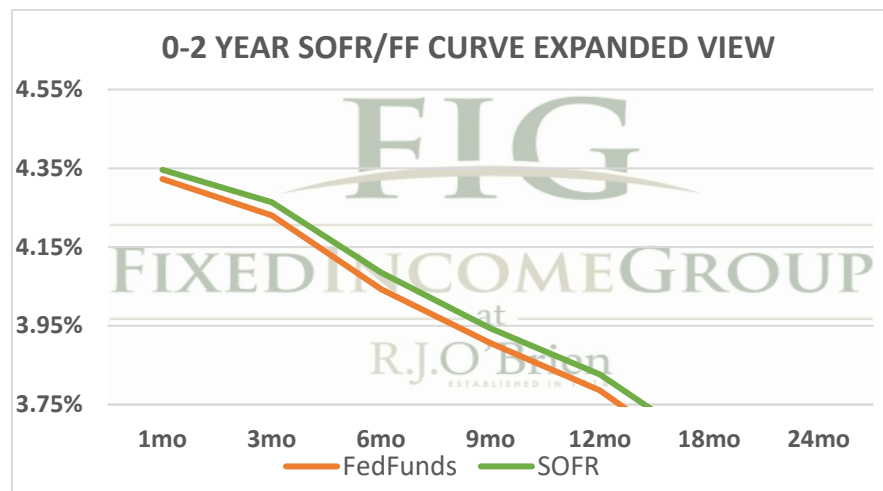


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**** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.**

| Term SOFR from 1-day Returns | | | | | | | |
|------------------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| 4.34609% | 4.26342% | 4.08454% | 3.94349% | 3.82615% | 3.63869% | 3.53761% | 3.51104% |
| 1.003742471 | 1.010895409 | 1.020876535 | 1.029904821 | 1.038792882 | 1.055489972 | 1.071734853 | 1.106891547 |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | 36mo |
| 8/4/2025 | 8/4/2025 | 8/4/2025 | 8/4/2025 | 8/4/2025 | 8/4/2025 | 8/4/2025 | 8/4/2025 |
| 9/3/2025 | 11/3/2025 | 2/3/2026 | 5/3/2026 | 8/3/2026 | 2/3/2027 | 8/3/2027 | 8/3/2028 |
| 31 | 92 | 184 | 273 | 365 | 549 | 730 | 1096 |

| Term FedFunds from 1-day Returns | | | | | | | |
|----------------------------------|------------|------------|------------|------------|------------|------------|--|
| 4.32276% | 4.23014% | 4.04290% | 3.90643% | 3.78601% | 3.58908% | 3.48206% | |
| 100.37224% | 101.08104% | 102.06637% | 102.96238% | 103.83860% | 105.47335% | 107.06085% | |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | |
| 8/4/2025 | 8/4/2025 | 8/4/2025 | 8/4/2025 | 8/4/2025 | 8/4/2025 | 8/4/2025 | |
| 9/3/2025 | 11/3/2025 | 2/3/2026 | 5/3/2026 | 8/3/2026 | 2/3/2027 | 8/3/2027 | |
| 31 | 92 | 184 | 273 | 365 | 549 | 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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