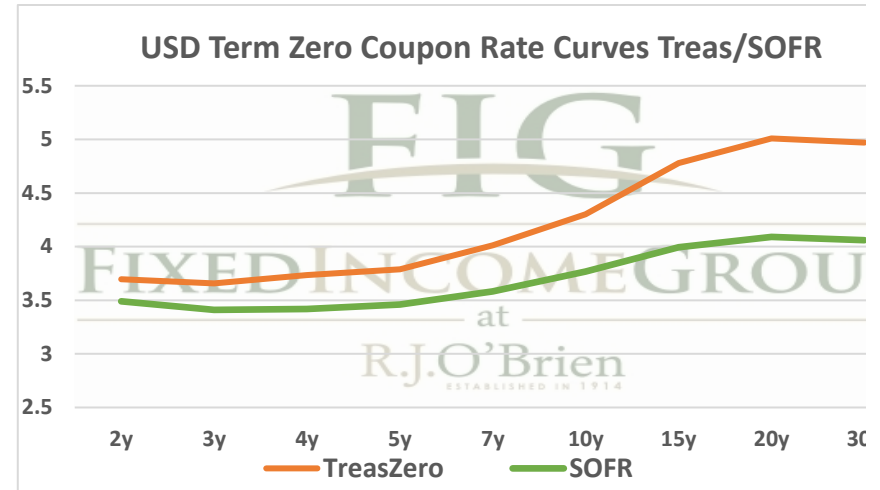
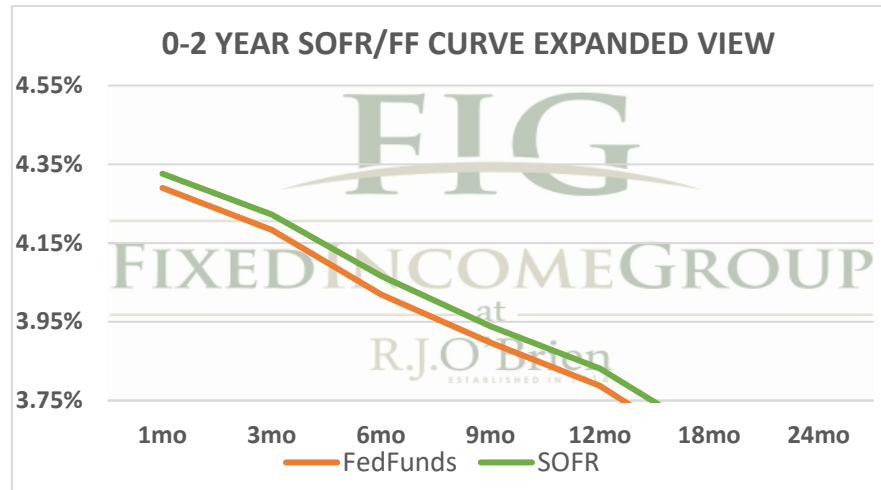


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**** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.**

Term SOFR from 1-day Returns							
4.32601%	4.22262%	4.06649%	3.93858%	3.83173%	3.66031%	3.56840%	3.55226%
1.003725178	1.010791132	1.020784273	1.029867585	1.038849526	1.055819763	1.072359279	1.108146546
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/15/2025	8/15/2025	8/15/2025	8/15/2025	8/15/2025	8/15/2025	8/15/2025	8/15/2025
9/14/2025	11/14/2025	2/14/2026	5/14/2026	8/14/2026	2/14/2027	8/14/2027	8/14/2028
31	92	184	273	365	549	730	1096

Term FedFunds from 1-day Returns							
4.29011%	4.18282%	4.01921%	3.89734%	3.78732%	3.60919%	3.52104%	
100.36943%	101.06894%	102.05426%	102.95548%	103.83992%	105.50402%	107.13988%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/15/2025	8/15/2025	8/15/2025	8/15/2025	8/15/2025	8/15/2025	8/15/2025	
9/14/2025	11/14/2025	2/14/2026	5/14/2026	8/14/2026	2/14/2027	8/14/2027	
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

The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.

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