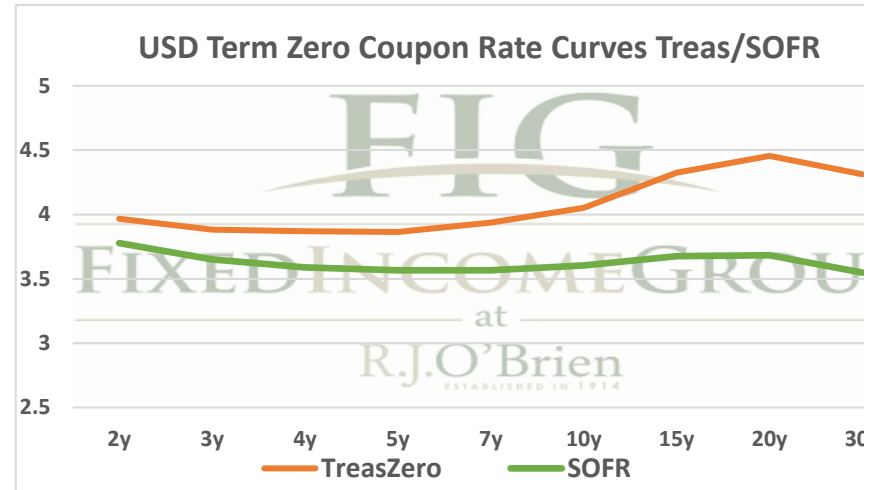
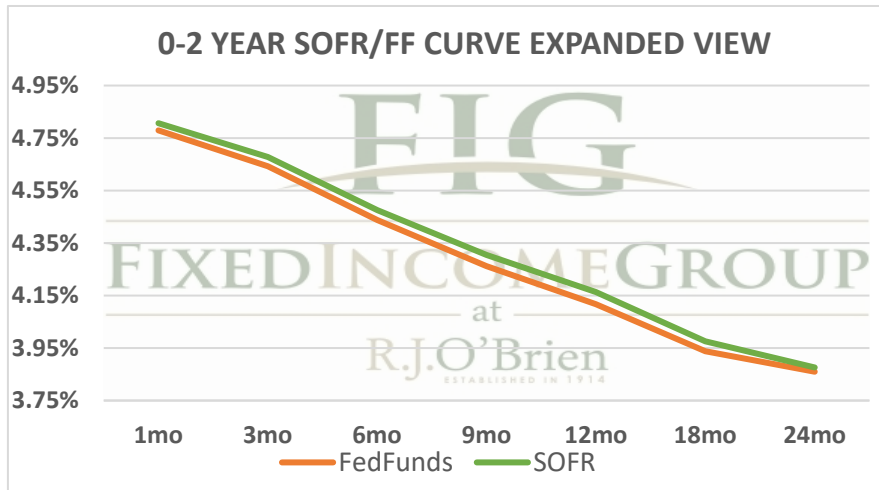


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.80652%	4.67761%	4.47484%	4.30467%	4.16294%	3.97601%	3.87591%	3.81571%
1.004138947	1.011953895	1.022622821	1.032643756	1.042207568	1.060413272	1.078594852	1.11606127
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/10/2024	10/10/2024	10/10/2024	10/10/2024	10/10/2024	10/10/2024	10/10/2024	10/10/2024
11/9/2024	1/9/2025	4/9/2025	7/9/2025	10/9/2025	4/9/2026	10/9/2026	10/9/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
4.77917%	4.64255%	4.43749%	4.26200%	4.11746%	3.93791%	3.85978%	
100.41154%	101.18643%	102.24340%	103.23202%	104.17465%	105.98343%	107.82677%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/10/2024	10/10/2024	10/10/2024	10/10/2024	10/10/2024	10/10/2024	10/10/2024	
11/9/2024	1/9/2025	4/9/2025	7/9/2025	10/9/2025	4/9/2026	10/9/2026	
31	92	182	273	365	547	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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