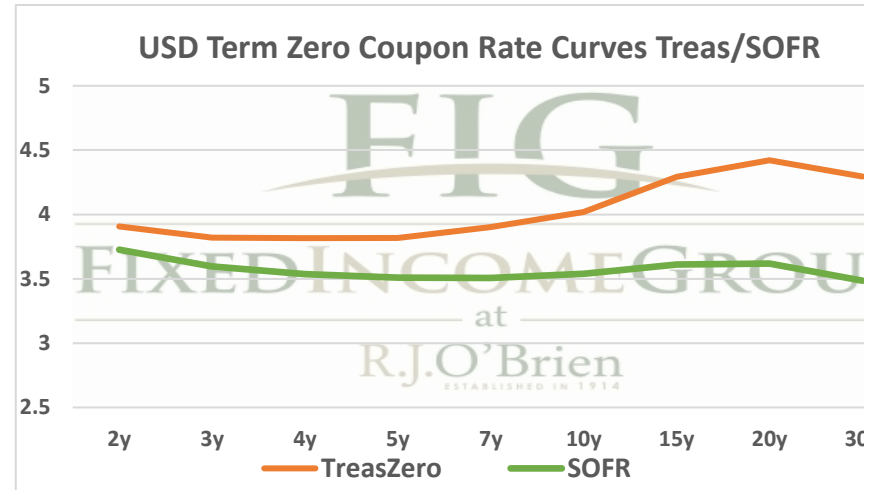
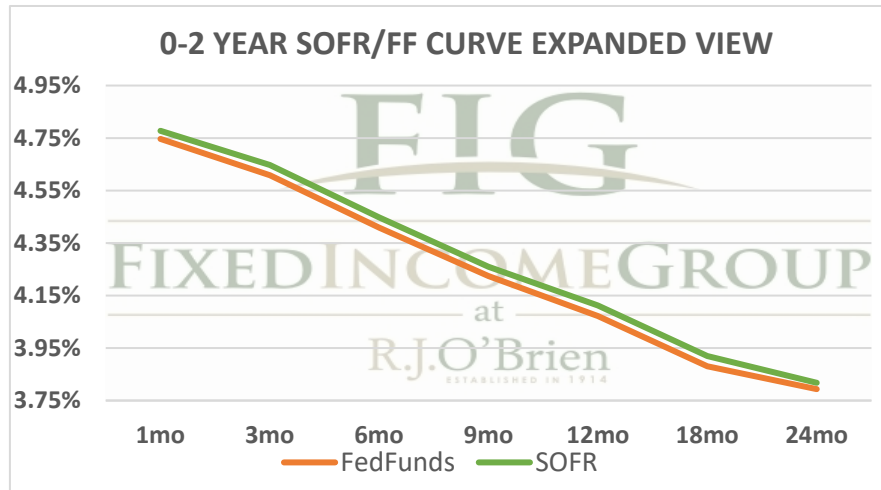


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.77749%	4.64717%	4.44742%	4.25978%	4.11234%	3.91918%	3.81767%	3.75710%
1.004113947	1.011876109	1.0224842	1.032303347	1.041694588	1.05954973	1.07741392	1.114278589
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/16/2024	10/16/2024	10/16/2024	10/16/2024	10/16/2024	10/16/2024	10/16/2024	10/16/2024
11/15/2024	1/15/2025	4/15/2025	7/15/2025	10/15/2025	4/15/2026	10/15/2026	10/15/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
4.74659%	4.60798%	4.40807%	4.22384%	4.07170%	3.88022%	3.79343%	
100.40873%	101.17760%	102.22852%	103.20308%	104.12825%	105.89578%	107.69223%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/16/2024	10/16/2024	10/16/2024	10/16/2024	10/16/2024	10/16/2024	10/16/2024	
11/15/2024	1/15/2025	4/15/2025	7/15/2025	10/15/2025	4/15/2026	10/15/2026	
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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