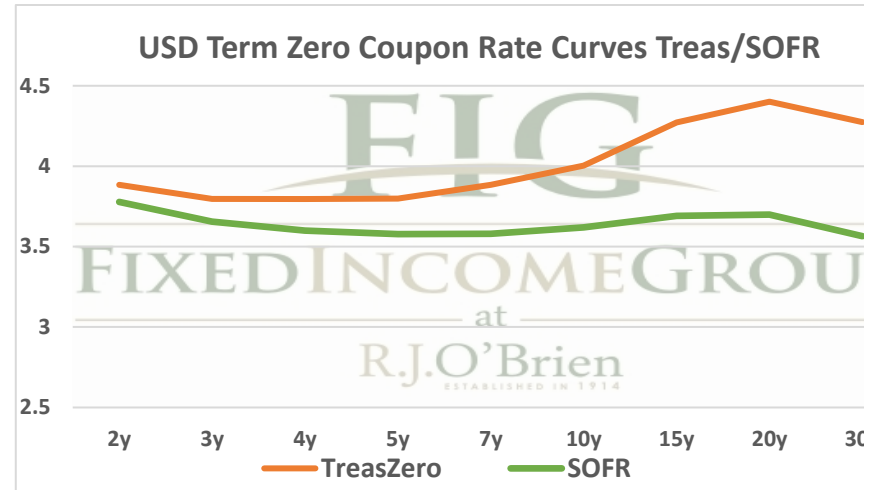
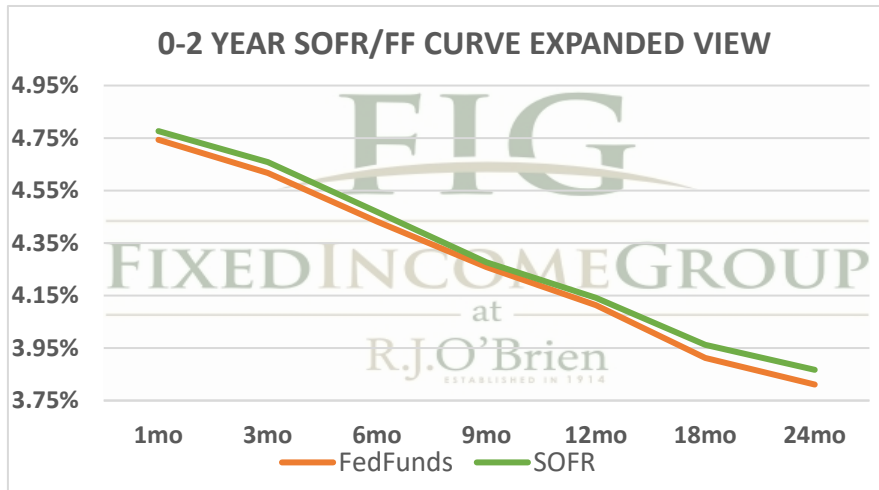


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.77644%	4.65791%	4.46827%	4.27707%	4.14199%	3.96160%	3.86699%	3.81577%
1.004113044	1.011903548	1.022589611	1.032434453	1.041995138	1.060194386	1.078413868	1.116062937
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/17/2024	10/17/2024	10/17/2024	10/17/2024	10/17/2024	10/17/2024	10/17/2024	10/17/2024
11/16/2024	1/16/2025	4/16/2025	7/16/2025	10/16/2025	4/16/2026	10/16/2026	10/16/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
4.74327%	4.61722%	4.43208%	4.25890%	4.11382%	3.91189%	3.81090%	
100.40845%	101.17996%	102.24066%	103.22967%	104.17096%	105.94391%	107.72766%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/17/2024	10/17/2024	10/17/2024	10/17/2024	10/17/2024	10/17/2024	10/17/2024	
11/16/2024	1/16/2025	4/16/2025	7/16/2025	10/16/2025	4/16/2026	10/16/2026	
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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