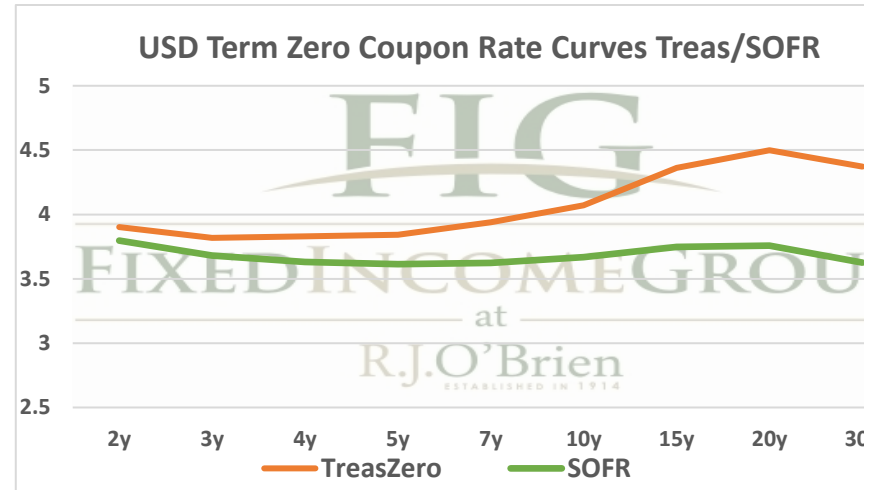
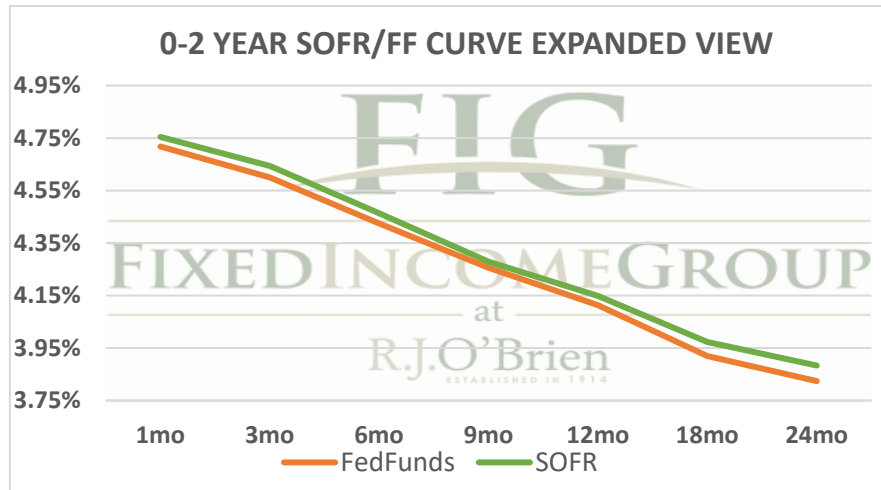


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.75412%	4.64367%	4.46265%	4.27926%	4.14825%	3.97370%	3.88335%	3.84087%
1.004093828	1.011867166	1.022561177	1.032451064	1.042058686	1.060378212	1.078745662	1.116826502
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/21/2024	10/21/2024	10/21/2024	10/21/2024	10/21/2024	10/21/2024	10/21/2024	10/21/2024
11/20/2024	1/20/2025	4/20/2025	7/20/2025	10/20/2025	4/20/2026	10/20/2026	10/20/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
4.71767%	4.60034%	4.42412%	4.25563%	4.11277%	3.91978%	3.82409%	
100.40624%	101.17564%	102.23664%	103.22719%	104.16990%	105.95588%	107.75441%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/21/2024	10/21/2024	10/21/2024	10/21/2024	10/21/2024	10/21/2024	10/21/2024	
11/20/2024	1/20/2025	4/20/2025	7/20/2025	10/20/2025	4/20/2026	10/20/2026	
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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