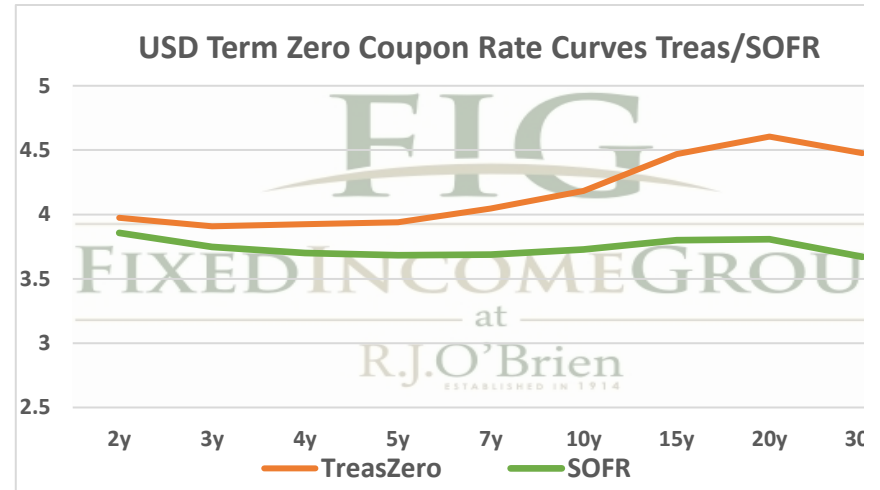
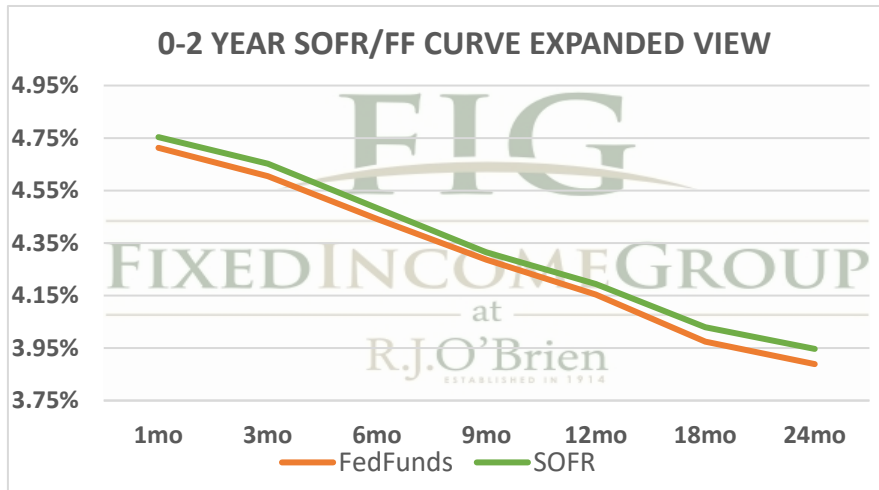


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.75340%	4.65225%	4.48324%	4.31510%	4.19323%	4.02898%	3.94670%	3.91541%
1.004093205	1.01188909	1.022665267	1.032722862	1.042514721	1.061218076	1.080030404	1.119093602
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/22/2024	10/22/2024	10/22/2024	10/22/2024	10/22/2024	10/22/2024	10/22/2024	10/22/2024
11/21/2024	1/21/2025	4/21/2025	7/21/2025	10/21/2025	4/21/2026	10/21/2026	10/21/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
4.71266%	4.60497%	4.44103%	4.28646%	4.15417%	3.97428%	3.88876%	
100.40581%	101.17683%	102.24519%	103.25057%	104.21186%	106.03870%	107.88553%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/22/2024	10/22/2024	10/22/2024	10/22/2024	10/22/2024	10/22/2024	10/22/2024	
11/21/2024	1/21/2025	4/21/2025	7/21/2025	10/21/2025	4/21/2026	10/21/2026	
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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