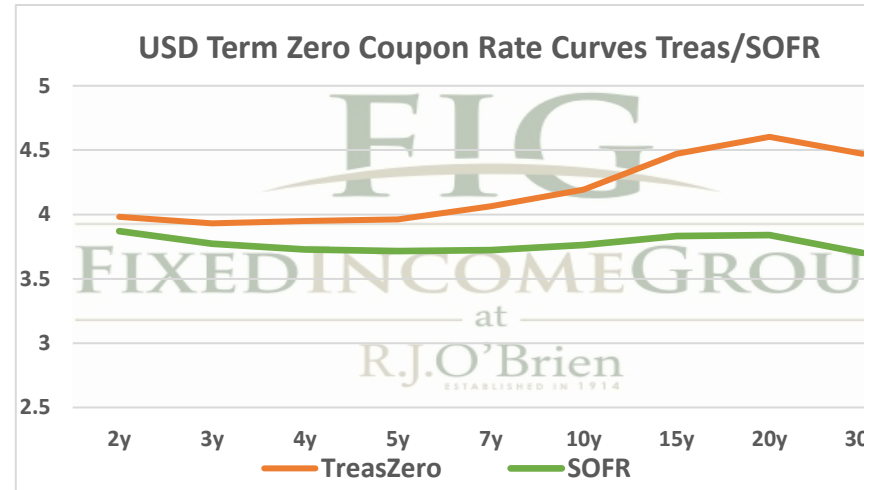
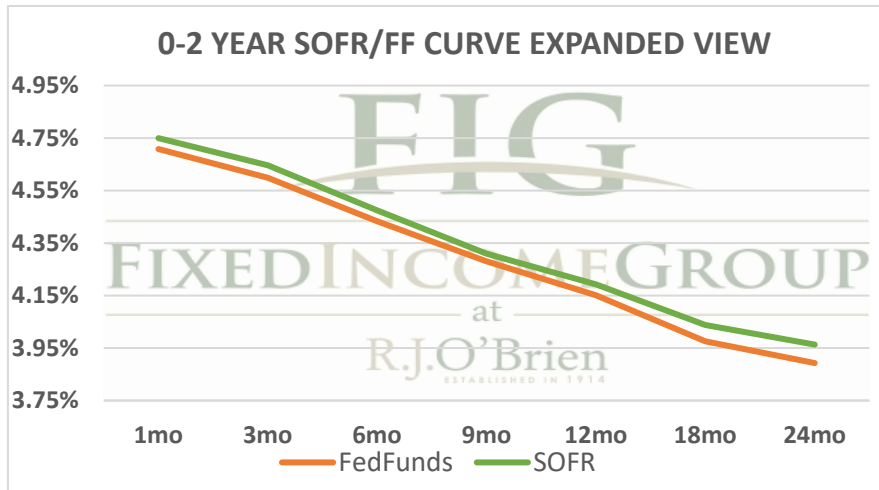


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

| Term SOFR from 1-day Returns | | | | | | | |
|------------------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| 4.74960% | 4.64560% | 4.47420% | 4.31018% | 4.19266% | 4.03720% | 3.96313% | 3.94362% |
| 1.004089932 | 1.011872083 | 1.022619561 | 1.032685555 | 1.042508905 | 1.061342988 | 1.080363484 | 1.119951712 |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | 36mo |
| 10/23/2024 | 10/23/2024 | 10/23/2024 | 10/23/2024 | 10/23/2024 | 10/23/2024 | 10/23/2024 | 10/23/2024 |
| 11/22/2024 | 1/22/2025 | 4/22/2025 | 7/22/2025 | 10/22/2025 | 4/22/2026 | 10/22/2026 | 10/22/2027 |
| 31 | 92 | 182 | 273 | 365 | 547 | 730 | 1095 |

| Term FedFunds from 1-day Returns | | | | | | | |
|----------------------------------|------------|------------|------------|------------|------------|------------|--|
| 4.70801% | 4.59831% | 4.43282% | 4.28010% | 4.15083% | 3.97580% | 3.89272% | |
| 100.40541% | 101.17512% | 102.24104% | 103.24574% | 104.20848% | 106.04100% | 107.89358% | |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | |
| 10/23/2024 | 10/23/2024 | 10/23/2024 | 10/23/2024 | 10/23/2024 | 10/23/2024 | 10/23/2024 | |
| 11/22/2024 | 1/22/2025 | 4/22/2025 | 7/22/2025 | 10/22/2025 | 4/22/2026 | 10/22/2026 | |
| 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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