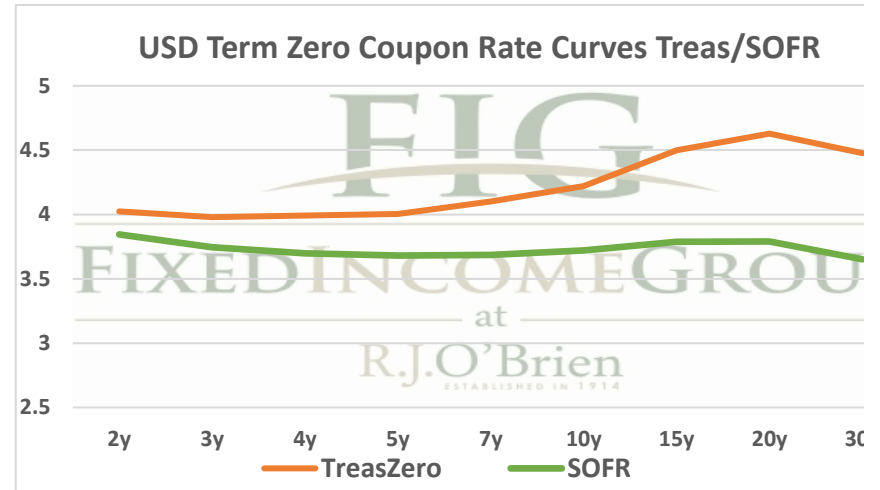
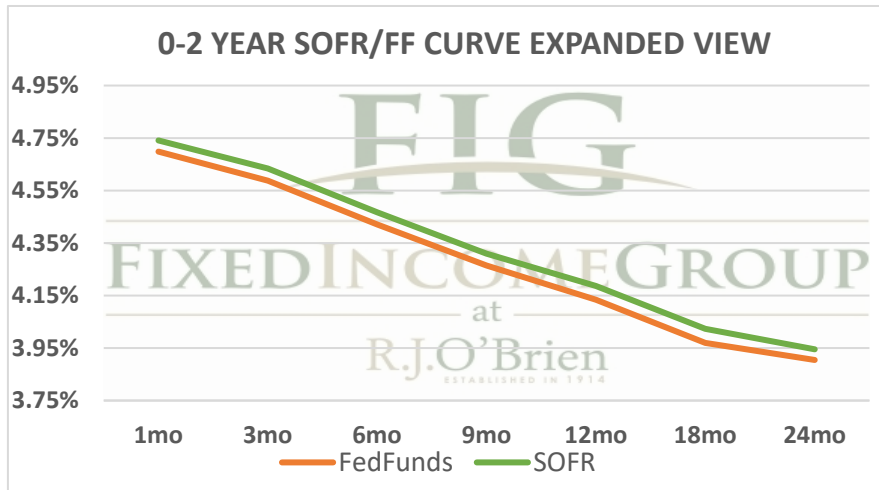


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.74088%	4.63378%	4.46715%	4.30982%	4.18616%	4.02350%	3.94517%	3.91852%
1.004082423	1.011841883	1.022583928	1.03268282	1.042442987	1.061134869	1.07999924	1.119188319
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/24/2024	10/24/2024	10/24/2024	10/24/2024	10/24/2024	10/24/2024	10/24/2024	10/24/2024
11/23/2024	1/23/2025	4/23/2025	7/23/2025	10/23/2025	4/23/2026	10/23/2026	10/23/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
4.69830%	4.58716%	4.42033%	4.26469%	4.13374%	3.96979%	3.90453%	
100.40458%	101.17227%	102.23472%	103.23406%	104.19115%	106.03188%	107.91751%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/24/2024	10/24/2024	10/24/2024	10/24/2024	10/24/2024	10/24/2024	10/24/2024	
11/23/2024	1/23/2025	4/23/2025	7/23/2025	10/23/2025	4/23/2026	10/23/2026	
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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