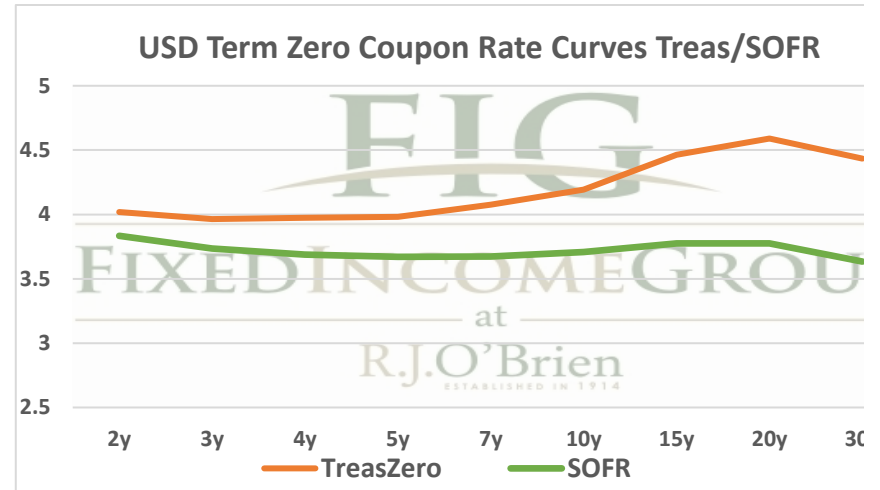
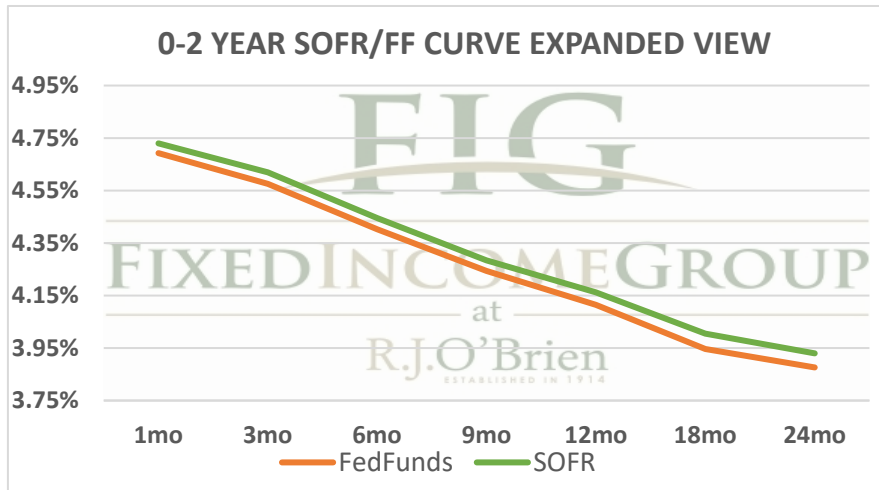


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.72967%	4.61968%	4.44552%	4.28369%	4.16257%	4.00499%	3.92971%	3.90629%
1.004072775	1.011805846	1.022474551	1.032484617	1.0422038	1.060853524	1.07968584	1.11881638
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/25/2024	10/25/2024	10/25/2024	10/25/2024	10/25/2024	10/25/2024	10/25/2024	10/25/2024
11/24/2024	1/24/2025	4/24/2025	7/24/2025	10/24/2025	4/24/2026	10/24/2026	10/24/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
4.69254%	4.57502%	4.40208%	4.24436%	4.11442%	3.94653%	3.87605%	
100.40408%	101.16917%	102.22550%	103.21864%	104.17156%	105.99654%	107.85977%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/25/2024	10/25/2024	10/25/2024	10/25/2024	10/25/2024	10/25/2024	10/25/2024	
11/24/2024	1/24/2025	4/24/2025	7/24/2025	10/24/2025	4/24/2026	10/24/2026	
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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