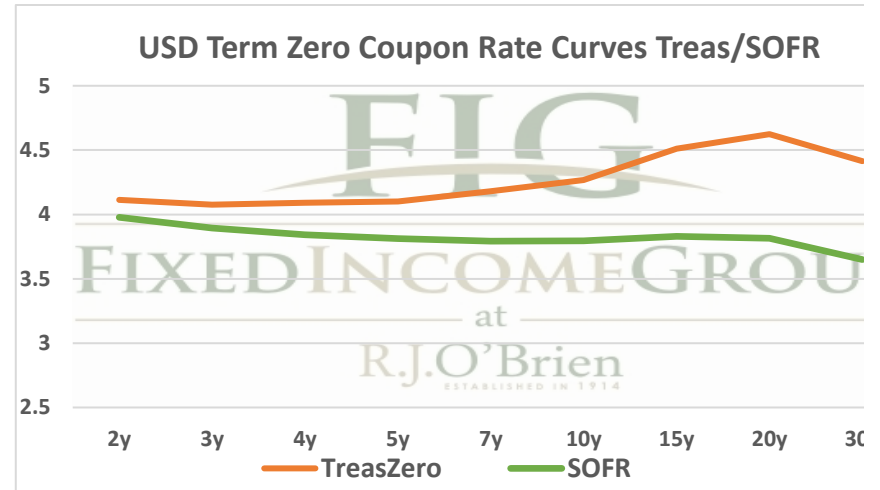
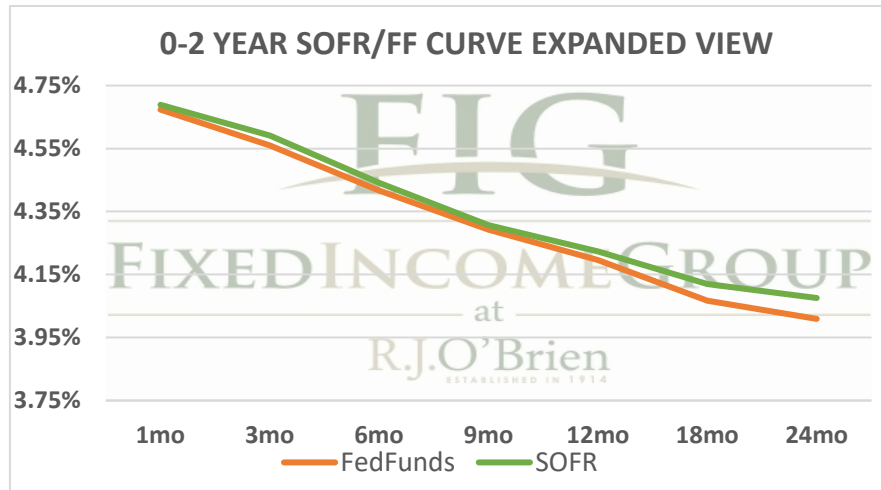


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.68883%	4.59169%	4.44108%	4.30661%	4.22319%	4.12008%	4.07551%	4.07748%
1.00390736	1.011734313	1.022328788	1.032658475	1.042818433	1.062487806	1.082642385	1.124023443
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/1/2024	11/1/2024	11/1/2024	11/1/2024	11/1/2024	11/1/2024	11/1/2024	11/1/2024
11/30/2024	1/31/2025	4/30/2025	7/31/2025	10/31/2025	4/30/2026	10/31/2026	10/31/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.67366%	4.55934%	4.41646%	4.29293%	4.19606%	4.06728%	4.00919%	
100.38947%	101.16516%	102.22050%	103.25547%	104.25433%	106.16871%	108.12975%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/1/2024	11/1/2024	11/1/2024	11/1/2024	11/1/2024	11/1/2024	11/1/2024	
11/30/2024	1/31/2025	4/30/2025	7/31/2025	10/31/2025	4/30/2026	10/31/2026	
30	92	181	273	365	546	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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