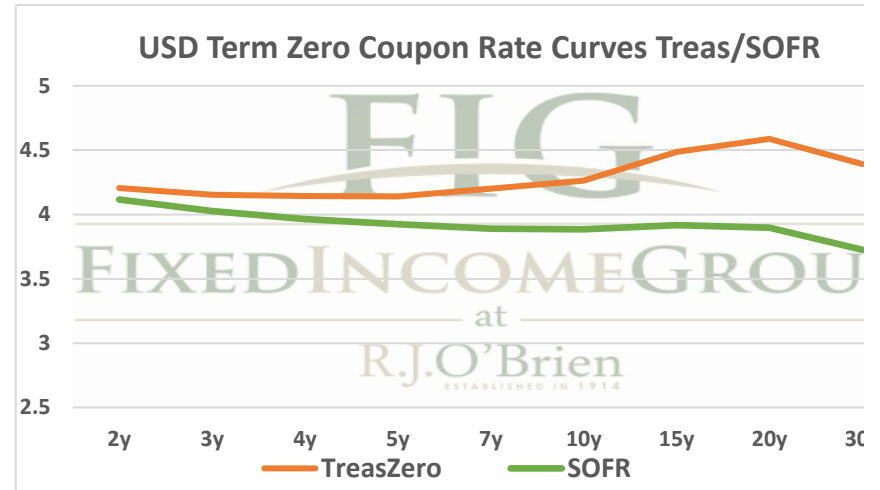
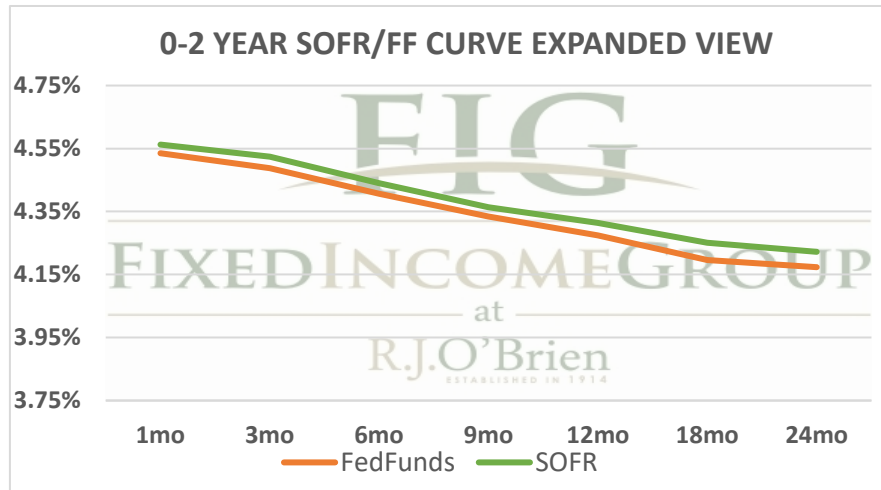


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.56247%	4.52442%	4.43957%	4.36414%	4.31358%	4.25048%	4.22211%	4.22317%
1.00380206	1.011562415	1.022321174	1.033094705	1.043734905	1.06446566	1.085615051	1.128454641
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/12/2024	11/12/2024	11/12/2024	11/12/2024	11/12/2024	11/12/2024	11/12/2024	11/12/2024
12/11/2024	2/11/2025	5/11/2025	8/11/2025	11/11/2025	5/11/2026	11/11/2026	11/11/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.53505%	4.48755%	4.40649%	4.33386%	4.27427%	4.19631%	4.17337%	
100.37792%	101.14682%	102.21549%	103.28651%	104.33363%	106.36440%	108.46266%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/12/2024	11/12/2024	11/12/2024	11/12/2024	11/12/2024	11/12/2024	11/12/2024	
12/11/2024	2/11/2025	5/11/2025	8/11/2025	11/11/2025	5/11/2026	11/11/2026	
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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