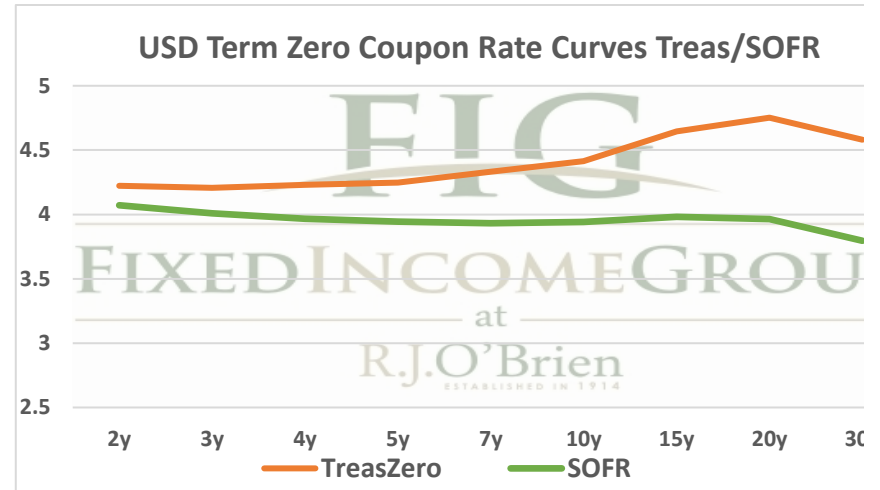
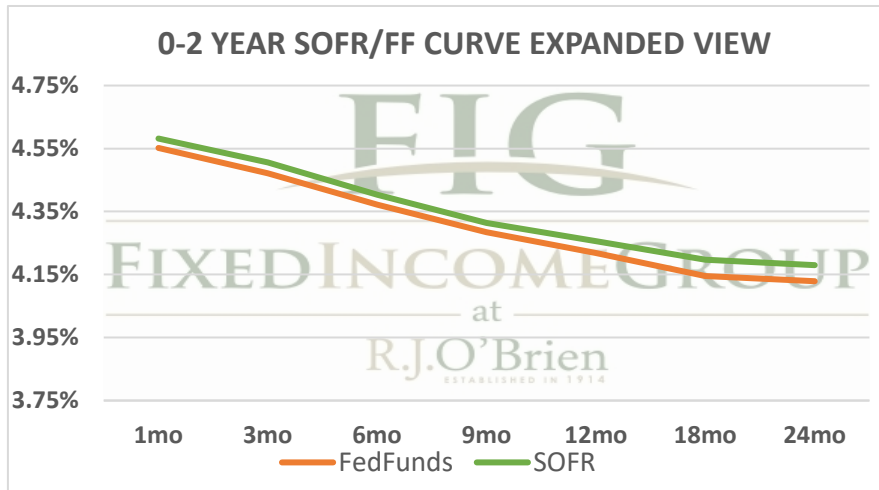


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.58171%	4.50588%	4.40327%	4.31372%	4.25633%	4.19703%	4.17974%	4.20709%
1.003818088	1.011515021	1.022138646	1.032712347	1.043154503	1.063655012	1.084755887	1.127965574
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/14/2024	11/14/2024	11/14/2024	11/14/2024	11/14/2024	11/14/2024	11/14/2024	11/14/2024
12/13/2024	2/13/2025	5/13/2025	8/13/2025	11/13/2025	5/13/2026	11/13/2026	11/13/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.55184%	4.47087%	4.37204%	4.28490%	4.21812%	4.14474%	4.12879%	
100.37932%	101.14255%	102.19817%	103.24938%	104.27670%	106.28619%	108.37228%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/14/2024	11/14/2024	11/14/2024	11/14/2024	11/14/2024	11/14/2024	11/14/2024	
12/13/2024	2/13/2025	5/13/2025	8/13/2025	11/13/2025	5/13/2026	11/13/2026	
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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