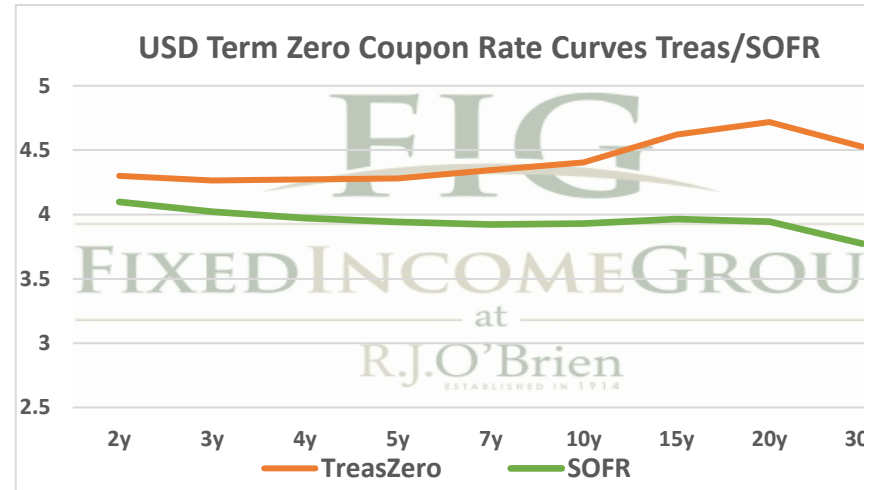
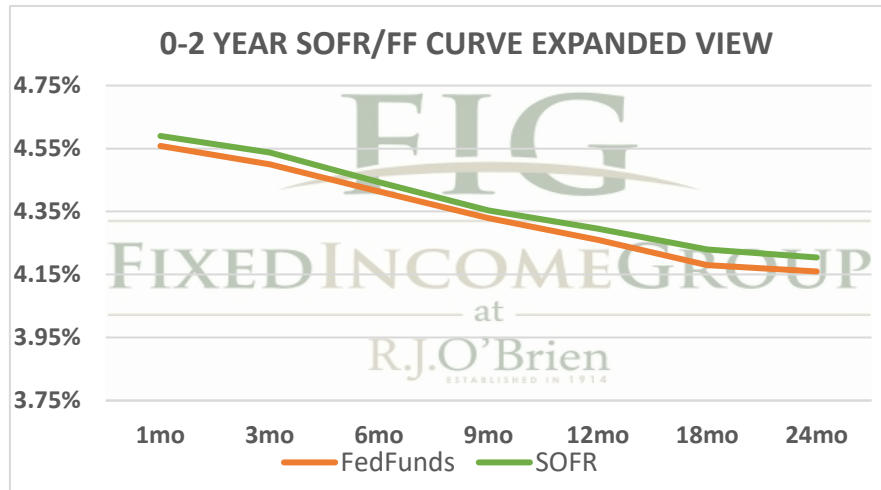


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.58987%	4.53686%	4.44318%	4.35308%	4.29519%	4.22907%	4.20420%	4.21897%
1.003824893	1.011594205	1.022339328	1.033010851	1.043548458	1.06414087	1.085251786	1.128326865
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/15/2024	11/15/2024	11/15/2024	11/15/2024	11/15/2024	11/15/2024	11/15/2024	11/15/2024
12/14/2024	2/14/2025	5/14/2025	8/14/2025	11/14/2025	5/14/2026	11/14/2026	11/14/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.55822%	4.49998%	4.41312%	4.32863%	4.26038%	4.17972%	4.15974%	
100.37985%	101.14999%	102.21882%	103.28255%	104.31956%	106.33925%	108.43503%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/15/2024	11/15/2024	11/15/2024	11/15/2024	11/15/2024	11/15/2024	11/15/2024	
12/14/2024	2/14/2025	5/14/2025	8/14/2025	11/14/2025	5/14/2026	11/14/2026	
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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