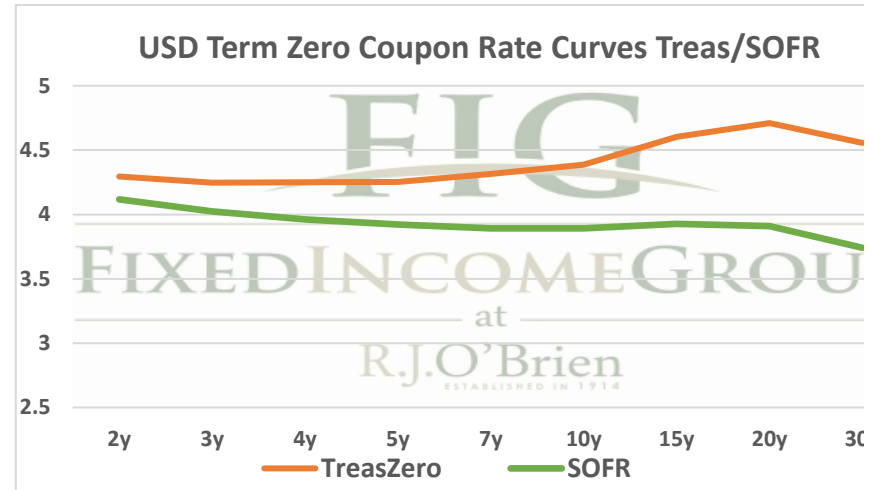
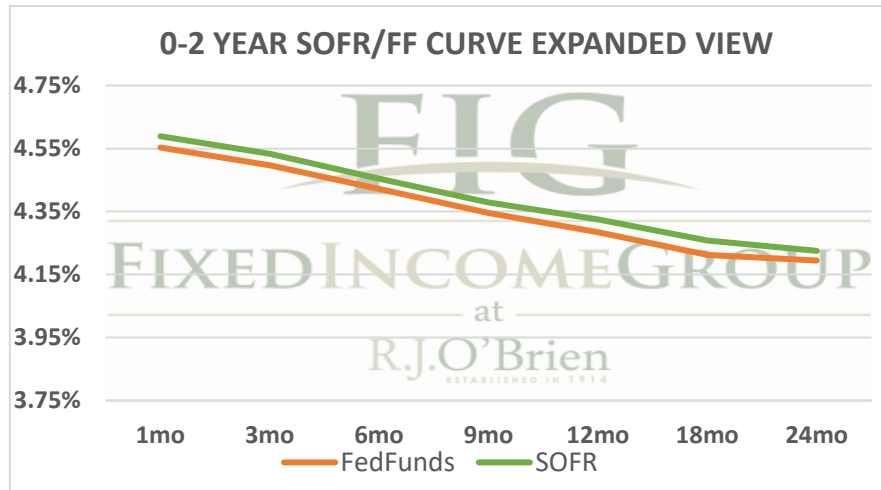


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.58903%	4.53329%	4.45391%	4.37911%	4.32555%	4.25808%	4.22520%	4.22136%
1.003824191	1.011585072	1.022393252	1.033208214	1.043856242	1.064580828	1.085677598	1.128399792
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/22/2024	11/22/2024	11/22/2024	11/22/2024	11/22/2024	11/22/2024	11/22/2024	11/22/2024
12/21/2024	2/21/2025	5/21/2025	8/21/2025	11/21/2025	5/21/2026	11/21/2026	11/21/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.55311%	4.49702%	4.42111%	4.34529%	4.28465%	4.21229%	4.19444%	
100.37943%	101.14924%	102.22284%	103.29518%	104.34416%	106.38864%	108.50540%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/22/2024	11/22/2024	11/22/2024	11/22/2024	11/22/2024	11/22/2024	11/22/2024	
12/21/2024	2/21/2025	5/21/2025	8/21/2025	11/21/2025	5/21/2026	11/21/2026	
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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