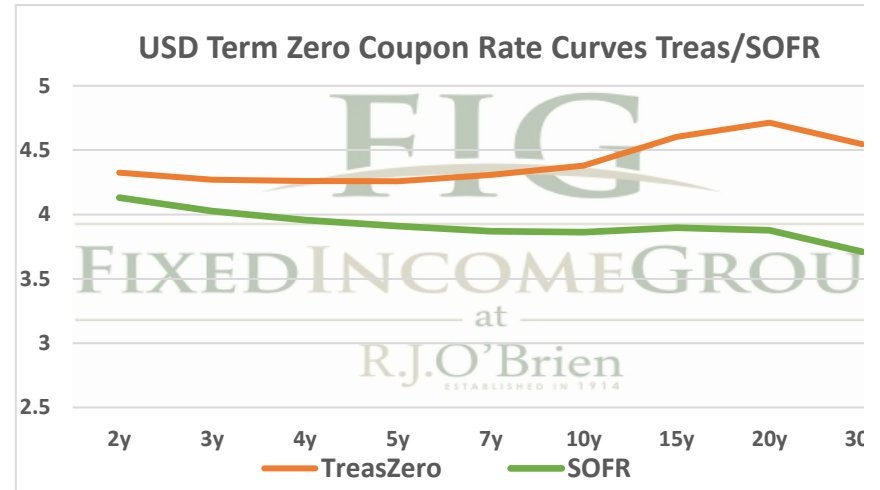
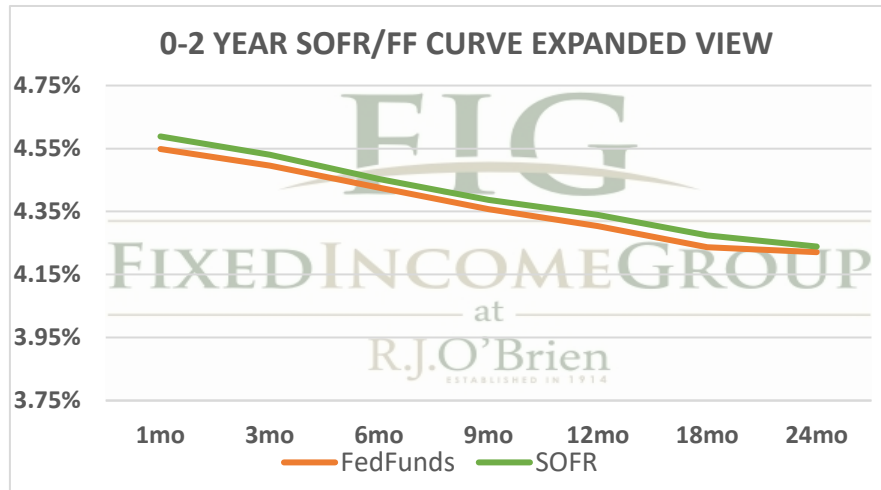


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.58838%	4.53063%	4.45332%	4.38666%	4.33924%	4.27468%	4.23883%	4.22418%
1.003823649	1.011578265	1.022390318	1.033265511	1.043995048	1.064832593	1.085954147	1.128485588
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/25/2024	11/25/2024	11/25/2024	11/25/2024	11/25/2024	11/25/2024	11/25/2024	11/25/2024
12/24/2024	2/24/2025	5/24/2025	8/24/2025	11/24/2025	5/24/2026	11/24/2026	11/24/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.54849%	4.49545%	4.42584%	4.35780%	4.30347%	4.23659%	4.22104%	
100.37904%	101.14884%	102.22521%	103.30467%	104.36324%	106.42550%	108.55934%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/25/2024	11/25/2024	11/25/2024	11/25/2024	11/25/2024	11/25/2024	11/25/2024	
12/24/2024	2/24/2025	5/24/2025	8/24/2025	11/24/2025	5/24/2026	11/24/2026	
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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