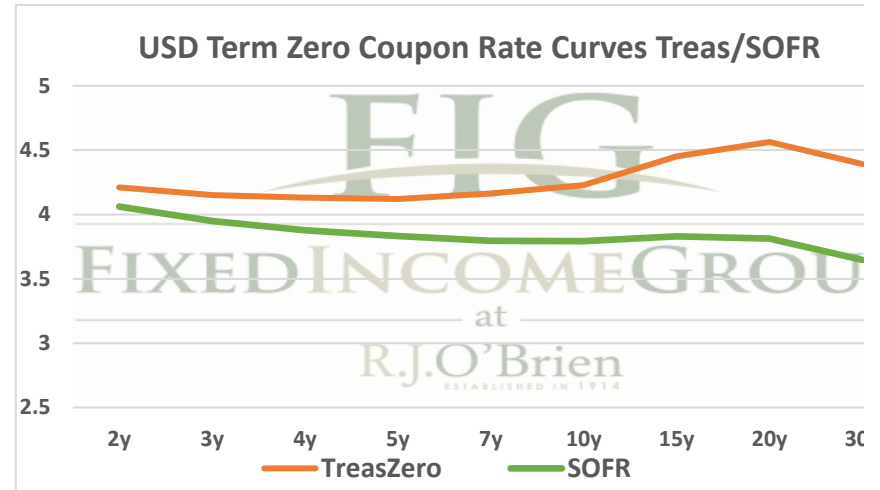
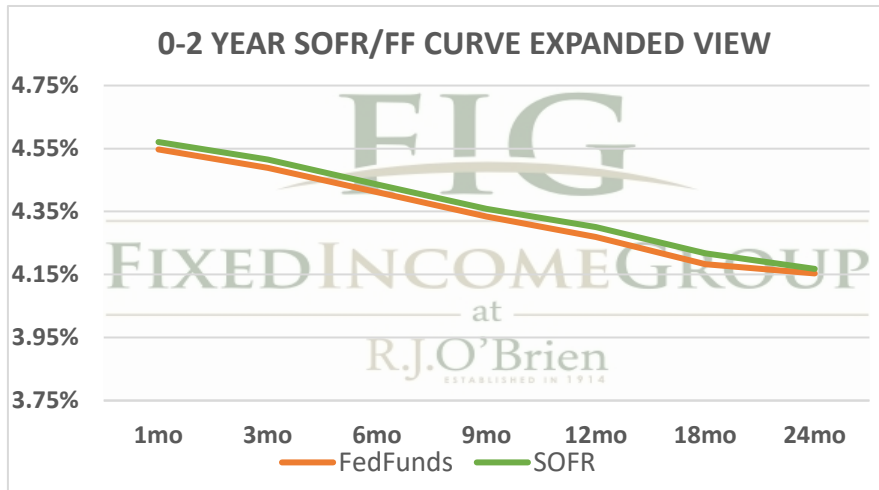


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.57061%	4.51547%	4.43574%	4.35885%	4.30073%	4.21745%	4.16789%	4.13828%
1.003808844	1.011539547	1.022301936	1.033054585	1.043604669	1.063964651	1.084515532	1.125872763
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/26/2024	11/26/2024	11/26/2024	11/26/2024	11/26/2024	11/26/2024	11/26/2024	11/26/2024
12/25/2024	2/25/2025	5/25/2025	8/25/2025	11/25/2025	5/25/2026	11/25/2026	11/25/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.54707%	4.48861%	4.41184%	4.33393%	4.26958%	4.18332%	4.15353%	
100.37892%	101.14709%	102.21817%	103.28656%	104.32888%	106.34470%	108.42243%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/26/2024	11/26/2024	11/26/2024	11/26/2024	11/26/2024	11/26/2024	11/26/2024	
12/25/2024	2/25/2025	5/25/2025	8/25/2025	11/25/2025	5/25/2026	11/25/2026	
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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