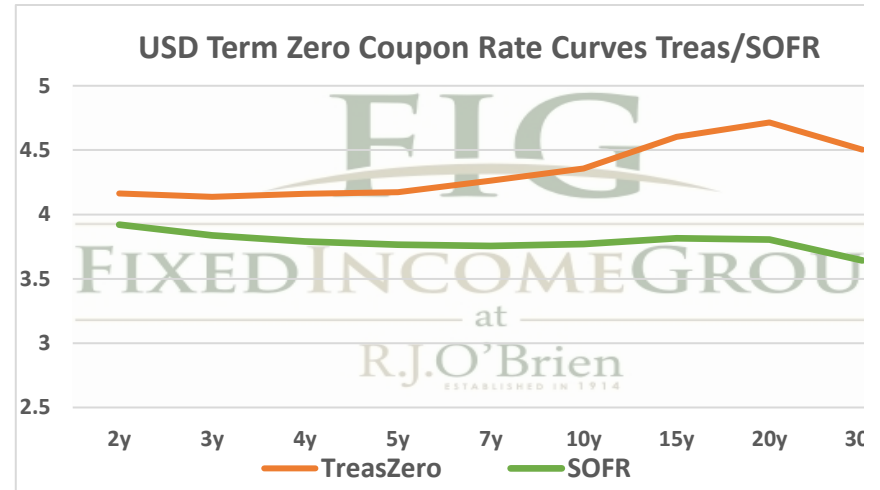
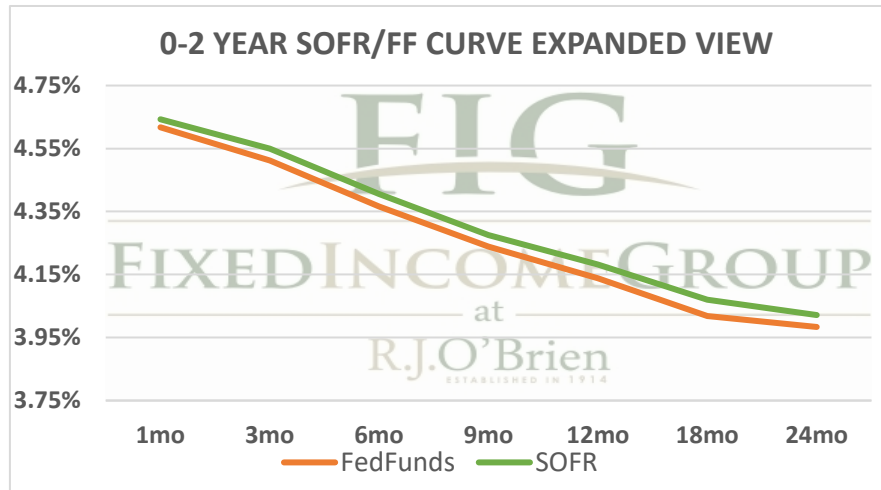


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.64287%	4.54937%	4.40525%	4.27553%	4.18229%	4.07014%	4.02136%	4.01910%
1.003869057	1.011626168	1.02214862	1.032422784	1.042403761	1.061730519	1.081544231	1.122247682
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/4/2024	11/4/2024	11/4/2024	11/4/2024	11/4/2024	11/4/2024	11/4/2024	11/4/2024
12/3/2024	2/3/2025	5/3/2025	8/3/2025	11/3/2025	5/3/2026	11/3/2026	11/3/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.61736%	4.51213%	4.36590%	4.23868%	4.13767%	4.01872%	3.98351%	
100.38478%	101.15310%	102.19508%	103.21433%	104.19514%	106.09506%	108.07767%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/4/2024	11/4/2024	11/4/2024	11/4/2024	11/4/2024	11/4/2024	11/4/2024	
12/3/2024	2/3/2025	5/3/2025	8/3/2025	11/3/2025	5/3/2026	11/3/2026	
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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