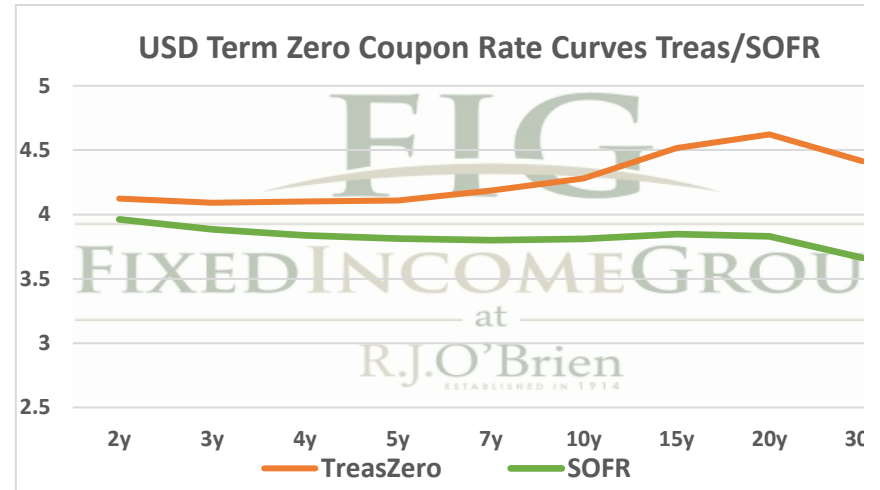
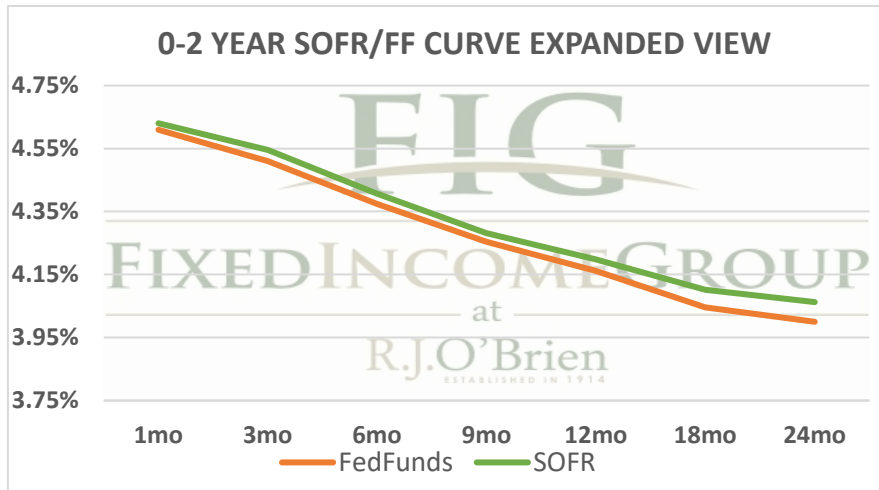


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.63025%	4.54588%	4.40584%	4.28094%	4.19794%	4.10141%	4.06252%	4.06890%
1.003858538	1.011617247	1.022151604	1.03246382	1.042562473	1.062204649	1.082378857	1.123762427
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/5/2024	11/5/2024	11/5/2024	11/5/2024	11/5/2024	11/5/2024	11/5/2024	11/5/2024
12/4/2024	2/4/2025	5/4/2025	8/4/2025	11/4/2025	5/4/2026	11/4/2026	11/4/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.60950%	4.51043%	4.37390%	4.25420%	4.16150%	4.04546%	3.99994%	
100.38413%	101.15267%	102.19910%	103.22610%	104.21930%	106.13562%	108.11098%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/5/2024	11/5/2024	11/5/2024	11/5/2024	11/5/2024	11/5/2024	11/5/2024	
12/4/2024	2/4/2025	5/4/2025	8/4/2025	11/4/2025	5/4/2026	11/4/2026	
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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