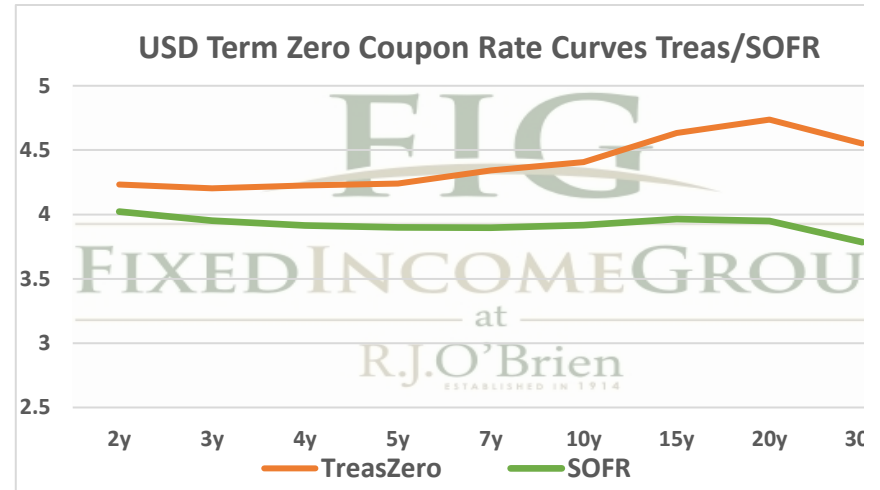
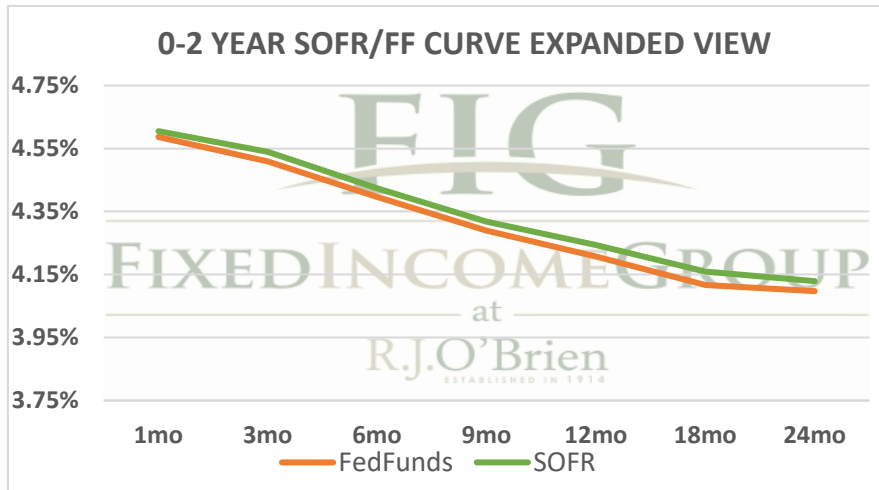


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.60514%	4.53978%	4.42318%	4.31744%	4.24342%	4.15985%	4.12895%	4.14714%
1.00383762	1.01160165	1.022238777	1.032740557	1.043023566	1.063091079	1.083725956	1.126142069
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/7/2024	11/7/2024	11/7/2024	11/7/2024	11/7/2024	11/7/2024	11/7/2024	11/7/2024
12/6/2024	2/6/2025	5/6/2025	8/6/2025	11/6/2025	5/6/2026	11/6/2026	11/6/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.58664%	4.50941%	4.39584%	4.28963%	4.20762%	4.11716%	4.09725%	
100.38222%	101.15240%	102.21013%	103.25297%	104.26606%	106.24436%	108.30830%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/7/2024	11/7/2024	11/7/2024	11/7/2024	11/7/2024	11/7/2024	11/7/2024	
12/6/2024	2/6/2025	5/6/2025	8/6/2025	11/6/2025	5/6/2026	11/6/2026	
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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