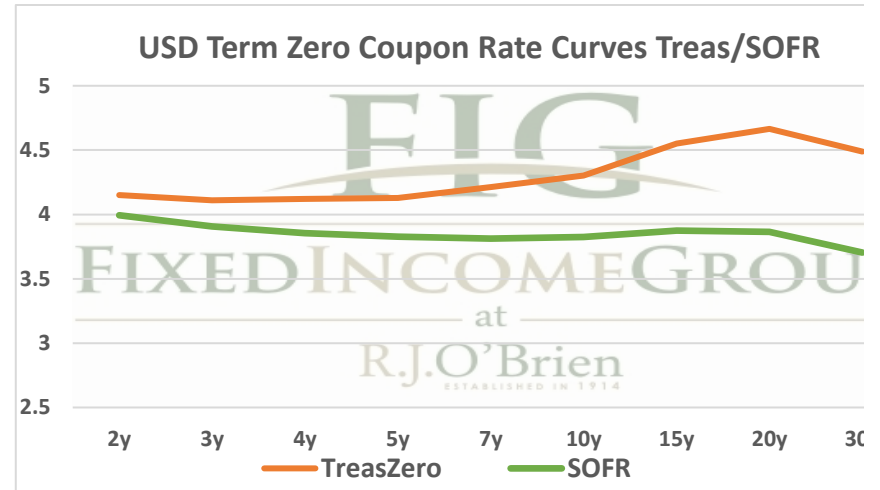
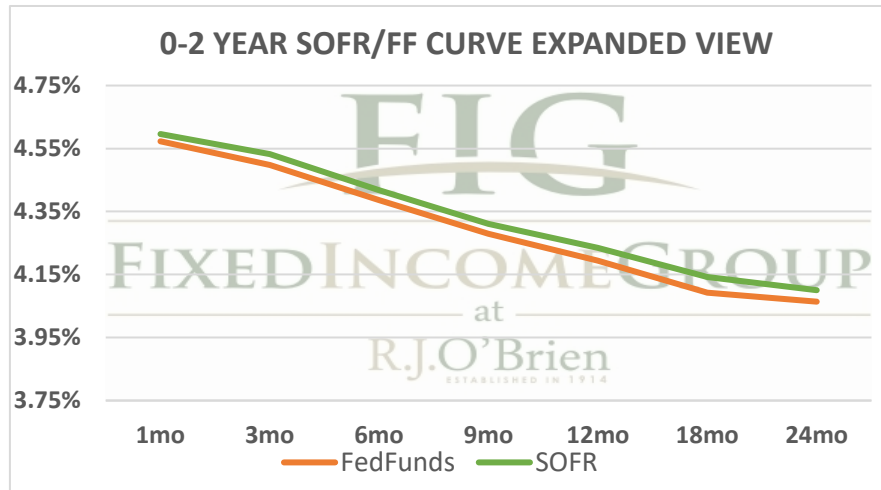


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.59604%	4.53257%	4.41784%	4.31039%	4.23424%	4.14217%	4.10027%	4.09736%
1.003830032	1.011583241	1.022211927	1.032687141	1.042930512	1.062822924	1.083144444	1.124628123
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/8/2024	11/8/2024	11/8/2024	11/8/2024	11/8/2024	11/8/2024	11/8/2024	11/8/2024
12/7/2024	2/7/2025	5/7/2025	8/7/2025	11/7/2025	5/7/2026	11/7/2026	11/7/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.57295%	4.49749%	4.38588%	4.27953%	4.19420%	4.09292%	4.06385%	
100.38108%	101.14936%	102.20512%	103.24531%	104.25246%	106.20760%	108.24059%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
11/8/2024	11/8/2024	11/8/2024	11/8/2024	11/8/2024	11/8/2024	11/8/2024	
12/7/2024	2/7/2025	5/7/2025	8/7/2025	11/7/2025	5/7/2026	11/7/2026	
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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