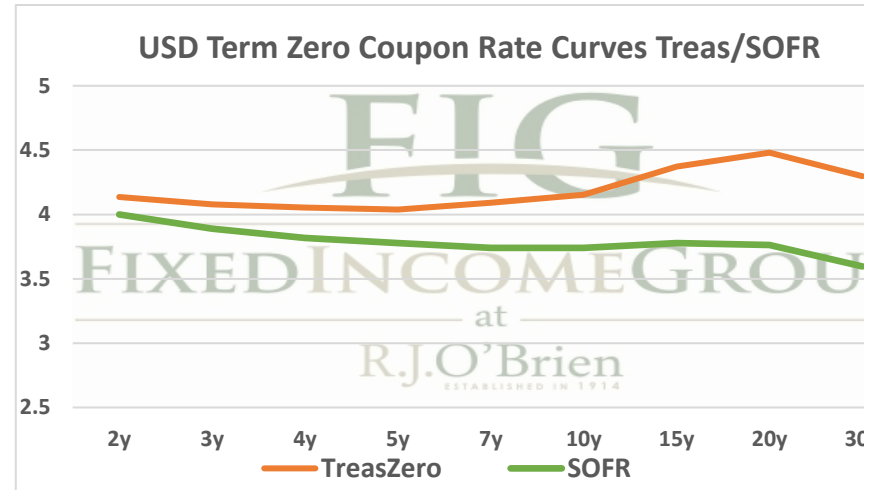
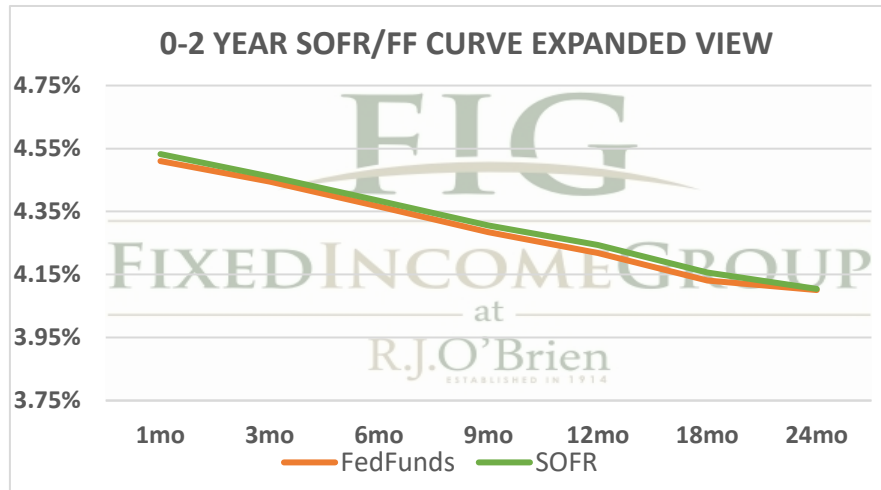


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.53236%	4.46071%	4.38421%	4.30535%	4.24415%	4.15635%	4.10447%	4.07336%
1.003902862	1.011151779	1.022164624	1.032768468	1.043031005	1.063153412	1.083229463	1.123897946
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/3/2024	12/3/2024	12/3/2024	12/3/2024	12/3/2024	12/3/2024	12/3/2024	12/3/2024
1/2/2025	3/2/2025	6/2/2025	9/2/2025	12/2/2025	6/2/2026	12/2/2026	12/2/2027
31	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns							
4.51011%	4.44479%	4.36525%	4.28435%	4.21839%	4.13136%	4.10070%	
100.38837%	101.11120%	102.20688%	103.26086%	104.27698%	106.27737%	108.31530%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/3/2024	12/3/2024	12/3/2024	12/3/2024	12/3/2024	12/3/2024	12/3/2024	
1/2/2025	3/2/2025	6/2/2025	9/2/2025	12/2/2025	6/2/2026	12/2/2026	
31	90	182	274	365	547	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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