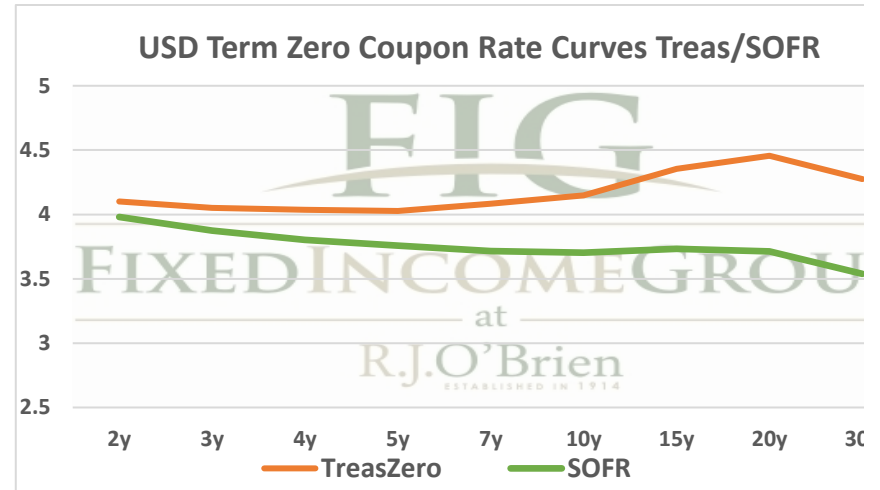
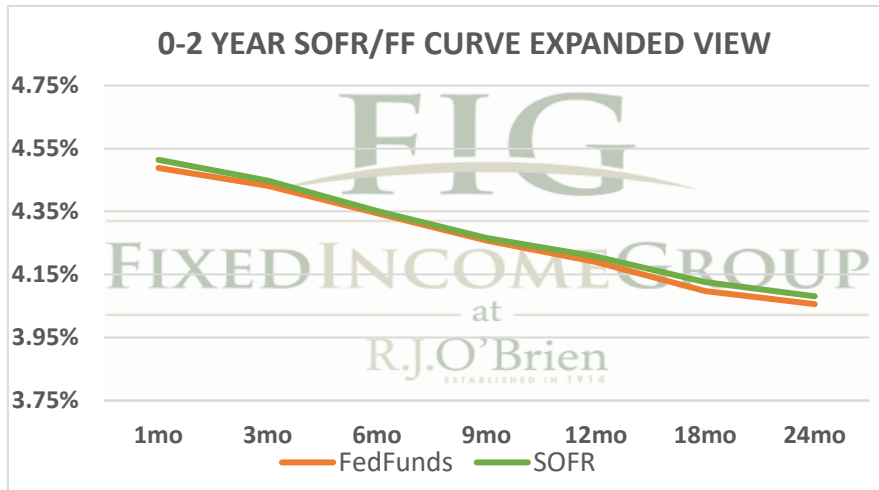


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.51417%	4.44797%	4.35101%	4.26655%	4.20682%	4.12602%	4.08092%	4.05651%
1.003887203	1.011119932	1.021996767	1.032473193	1.042652434	1.062692655	1.082752037	1.123385488
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/6/2024	12/6/2024	12/6/2024	12/6/2024	12/6/2024	12/6/2024	12/6/2024	12/6/2024
1/5/2025	3/5/2025	6/5/2025	9/5/2025	12/5/2025	6/5/2026	12/5/2026	12/5/2027
31	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns							
4.48824%	4.43132%	4.34452%	4.25813%	4.19023%	4.09733%	4.05613%	
100.38649%	101.10783%	102.19639%	103.24091%	104.24843%	106.22566%	108.22493%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/6/2024	12/6/2024	12/6/2024	12/6/2024	12/6/2024	12/6/2024	12/6/2024	
1/5/2025	3/5/2025	6/5/2025	9/5/2025	12/5/2025	6/5/2026	12/5/2026	
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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