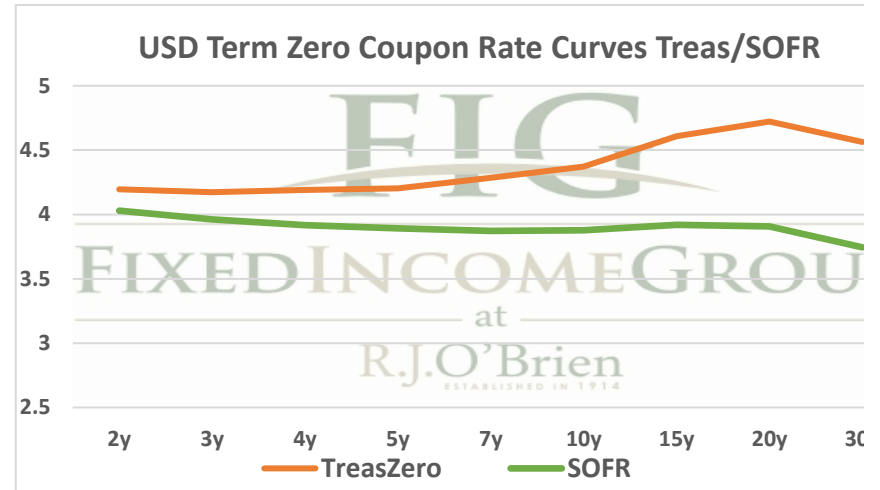
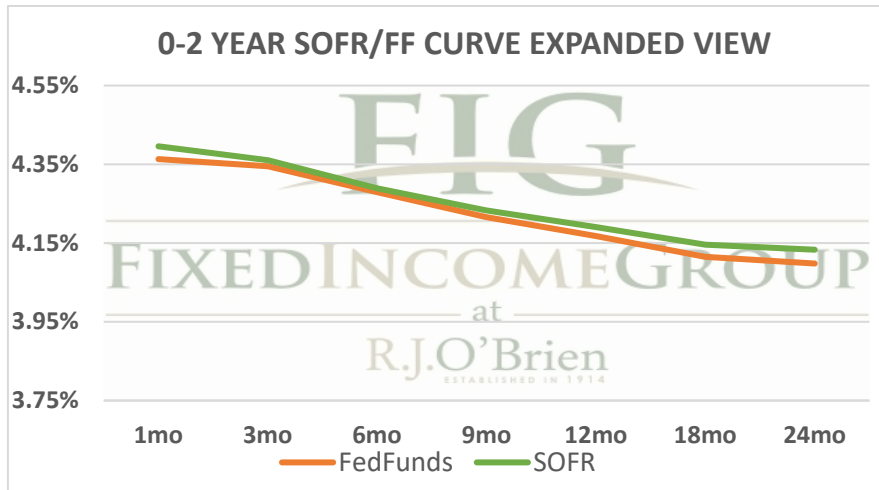


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.39569%	4.36066%	4.28860%	4.23261%	4.19074%	4.14586%	4.13304%	4.15492%
1.003785176	1.010901641	1.021681261	1.032214891	1.042489491	1.06299405	1.08380892	1.126378773
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/16/2024	12/16/2024	12/16/2024	12/16/2024	12/16/2024	12/16/2024	12/16/2024	12/16/2024
1/15/2025	3/15/2025	6/15/2025	9/15/2025	12/15/2025	6/15/2026	12/15/2026	12/15/2027
31	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns							
4.36317%	4.34507%	4.27888%	4.21596%	4.16789%	4.11501%	4.09798%	
100.37572%	101.08627%	102.16321%	103.20881%	104.22578%	106.25253%	108.30979%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/16/2024	12/16/2024	12/16/2024	12/16/2024	12/16/2024	12/16/2024	12/16/2024	
1/15/2025	3/15/2025	6/15/2025	9/15/2025	12/15/2025	6/15/2026	12/15/2026	
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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