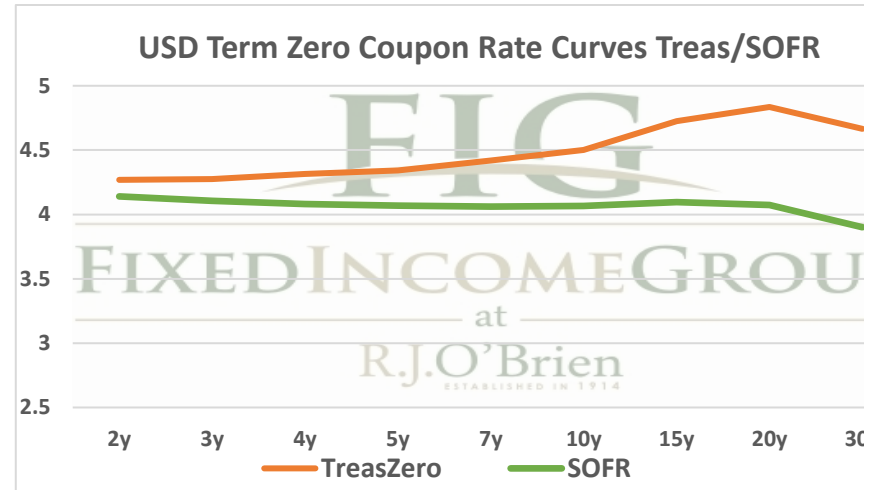
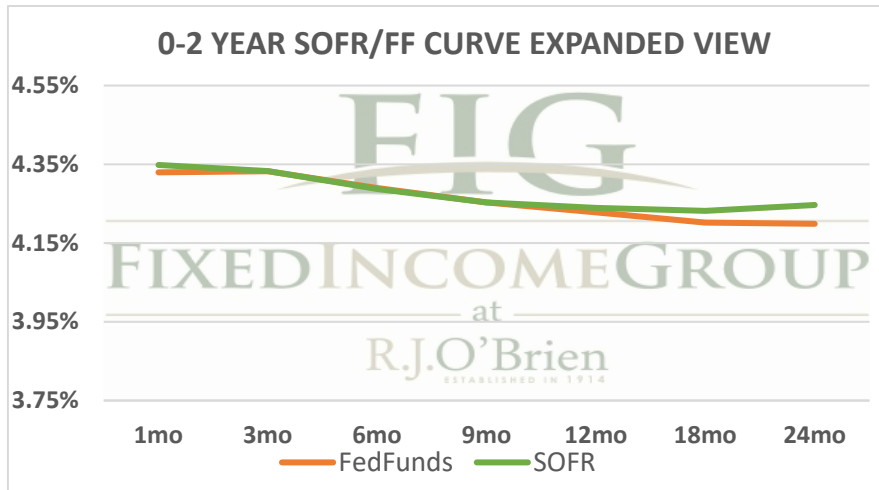


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.34823%	4.33282%	4.28689%	4.25350%	4.23949%	4.23171%	4.24626%	4.30897%
1.003744307	1.010832052	1.021672609	1.032373837	1.042983736	1.064298458	1.086104752	1.13106437
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/23/2024	12/23/2024	12/23/2024	12/23/2024	12/23/2024	12/23/2024	12/23/2024	12/23/2024
1/22/2025	3/22/2025	6/22/2025	9/22/2025	12/22/2025	6/22/2026	12/22/2026	12/22/2027
31	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns							
4.32916%	4.33238%	4.29000%	4.25346%	4.22779%	4.20157%	4.19883%	
100.37279%	101.08309%	102.16883%	103.23736%	104.28651%	106.38406%	108.51430%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/23/2024	12/23/2024	12/23/2024	12/23/2024	12/23/2024	12/23/2024	12/23/2024	
1/22/2025	3/22/2025	6/22/2025	9/22/2025	12/22/2025	6/22/2026	12/22/2026	
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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