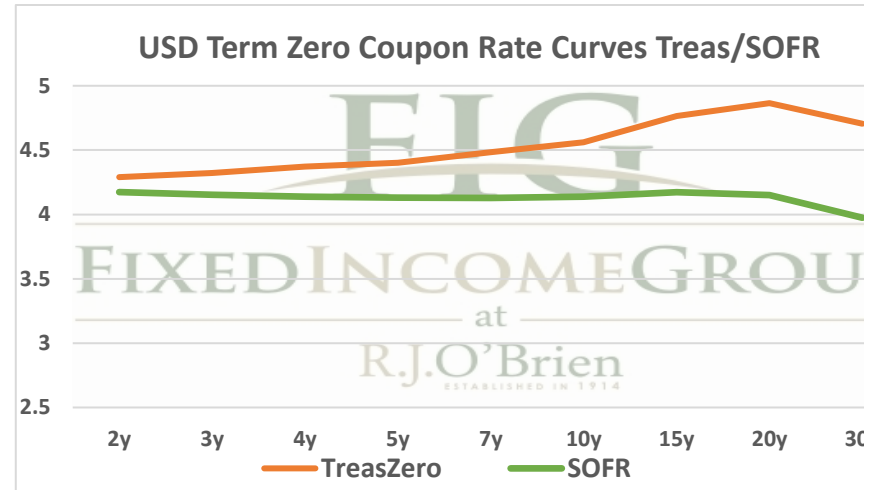
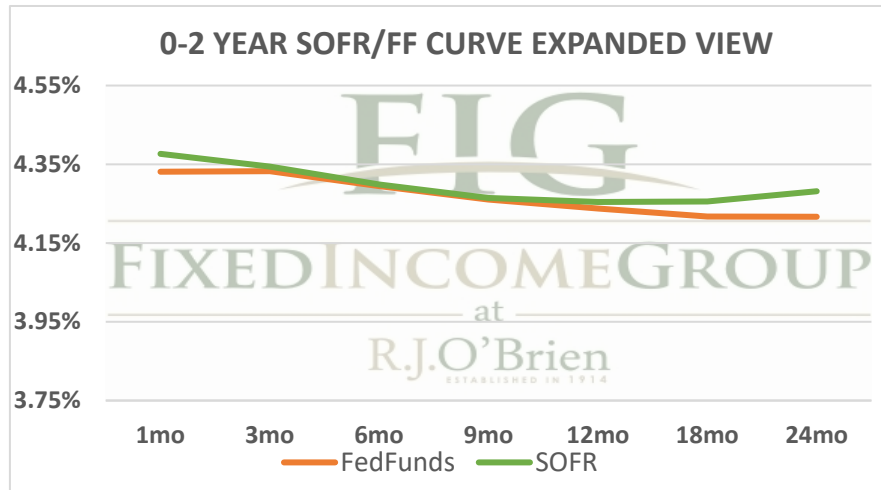


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.37647%	4.34446%	4.29867%	4.26457%	4.25426%	4.25535%	4.28130%	4.36181%
1.003768625	1.01086114	1.021732167	1.032458103	1.043133491	1.064657668	1.086815163	1.132671657
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/26/2024	12/26/2024	12/26/2024	12/26/2024	12/26/2024	12/26/2024	12/26/2024	12/26/2024
1/25/2025	3/25/2025	6/25/2025	9/25/2025	12/25/2025	6/25/2026	12/25/2026	12/25/2027
31	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns							
4.33129%	4.33249%	4.29460%	4.26038%	4.23798%	4.21725%	4.21674%	
100.37297%	101.08312%	102.17116%	103.24262%	104.29684%	106.40787%	108.55061%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/26/2024	12/26/2024	12/26/2024	12/26/2024	12/26/2024	12/26/2024	12/26/2024	
1/25/2025	3/25/2025	6/25/2025	9/25/2025	12/25/2025	6/25/2026	12/25/2026	
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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