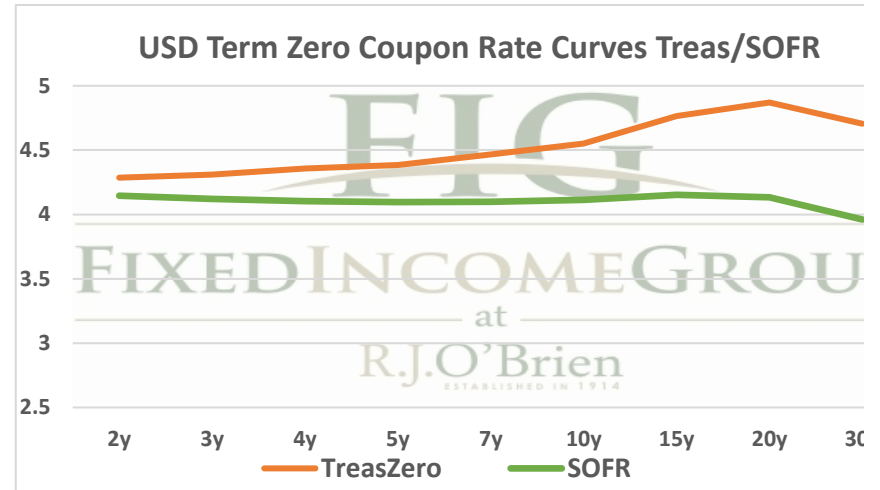
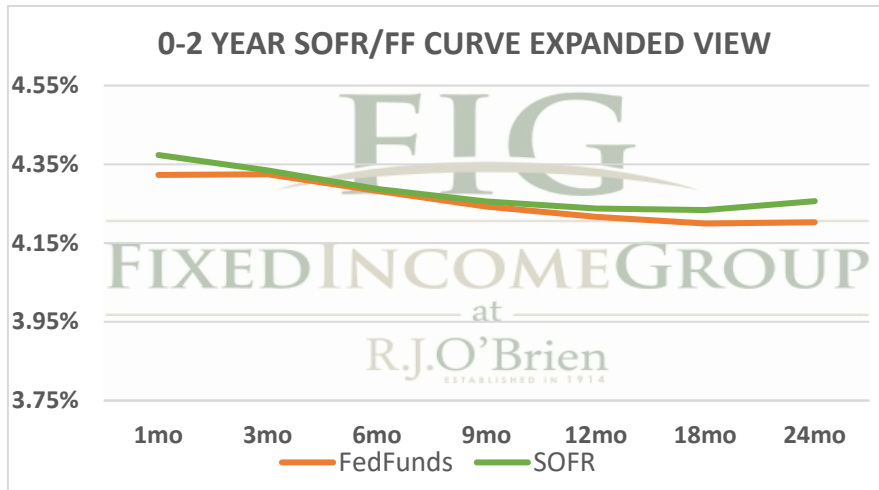


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.37351%	4.33429%	4.28702%	4.25516%	4.23802%	4.23372%	4.25614%	4.32948%
1.003766076	1.01083572	1.021673283	1.032386503	1.042968833	1.06432899	1.086304993	1.131688379
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/27/2024	12/27/2024	12/27/2024	12/27/2024	12/27/2024	12/27/2024	12/27/2024	12/27/2024
1/26/2025	3/26/2025	6/26/2025	9/26/2025	12/26/2025	6/26/2026	12/26/2026	12/26/2027
31	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns							
4.32327%	4.32456%	4.28238%	4.24278%	4.21664%	4.19959%	4.20294%	
100.37228%	101.08114%	102.16498%	103.22923%	104.27520%	106.38105%	108.52264%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/27/2024	12/27/2024	12/27/2024	12/27/2024	12/27/2024	12/27/2024	12/27/2024	
1/26/2025	3/26/2025	6/26/2025	9/26/2025	12/26/2025	6/26/2026	12/26/2026	
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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