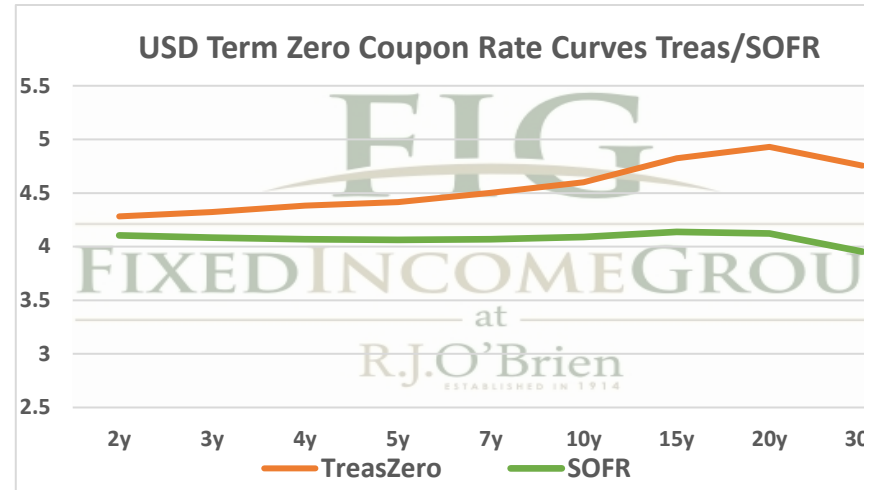
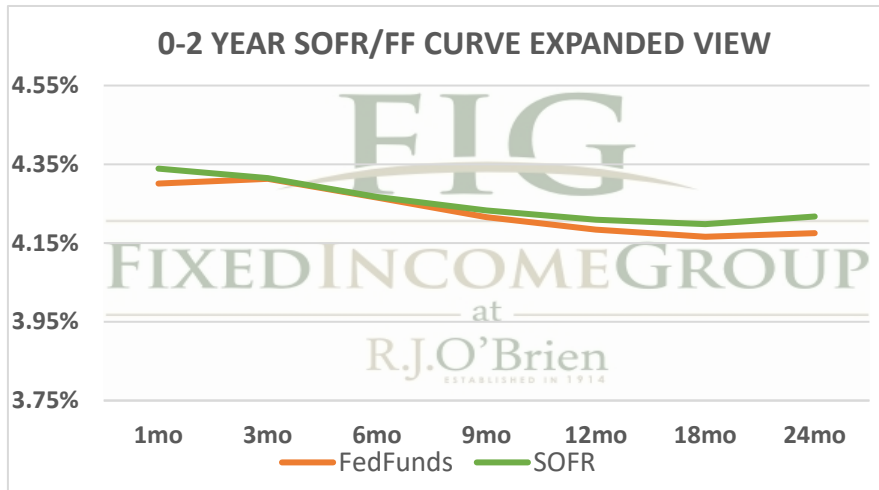


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.33897%	4.31492%	4.26714%	4.23252%	4.20894%	4.19802%	4.21752%	4.29160%
1.003736338	1.010787308	1.021572777	1.032214159	1.042673967	1.06378652	1.085521855	1.130536074
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/30/2024	12/30/2024	12/30/2024	12/30/2024	12/30/2024	12/30/2024	12/30/2024	12/30/2024
1/29/2025	3/29/2025	6/29/2025	9/29/2025	12/29/2025	6/29/2026	12/29/2026	12/29/2027
31	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns							
4.30105%	4.31303%	4.26492%	4.21556%	4.18376%	4.16598%	4.17499%	
100.37037%	101.07826%	102.15615%	103.20851%	104.24186%	106.32997%	108.46594%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/30/2024	12/30/2024	12/30/2024	12/30/2024	12/30/2024	12/30/2024	12/30/2024	
1/29/2025	3/29/2025	6/29/2025	9/29/2025	12/29/2025	6/29/2026	12/29/2026	
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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