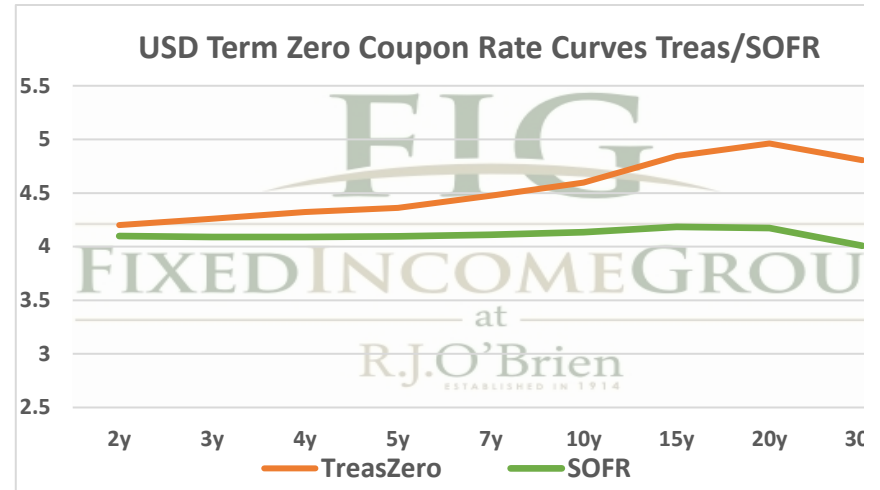
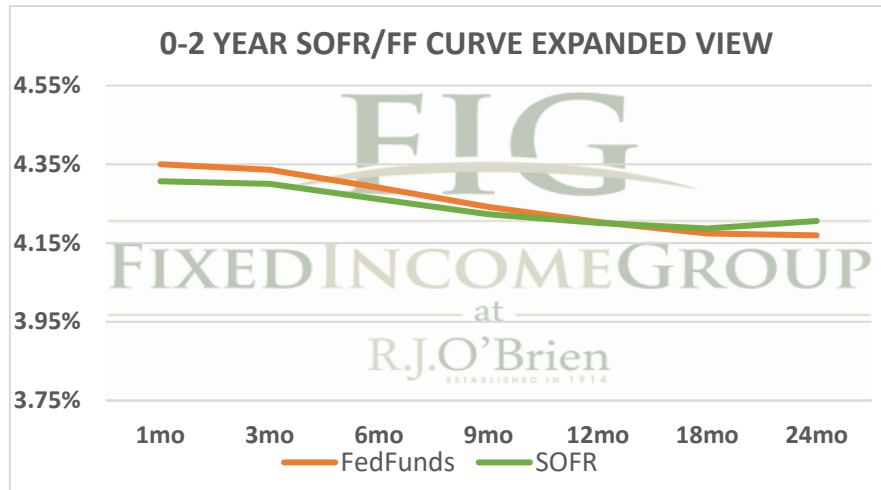


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
4.30684%	4.30031%	4.26087%	4.22322%	4.20119%	4.18693%	4.20575%	4.29170%
1.003708669	1.010750783	1.021422719	1.032026101	1.042595424	1.063501776	1.085283245	1.130539273
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/17/2025	1/17/2025	1/17/2025	1/17/2025	1/17/2025	1/17/2025	1/17/2025	1/17/2025
2/16/2025	4/16/2025	7/16/2025	10/16/2025	1/16/2026	7/16/2026	1/16/2027	1/16/2028
31	90	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.35010%	4.33599%	4.29012%	4.24134%	4.20392%	4.17408%	4.16949%	
100.37459%	101.08400%	102.15698%	103.21635%	104.26231%	106.33069%	108.45480%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/17/2025	1/17/2025	1/17/2025	1/17/2025	1/17/2025	1/17/2025	1/17/2025	
2/16/2025	4/16/2025	7/16/2025	10/16/2025	1/16/2026	7/16/2026	1/16/2027	
31	90	181	273	365	546	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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