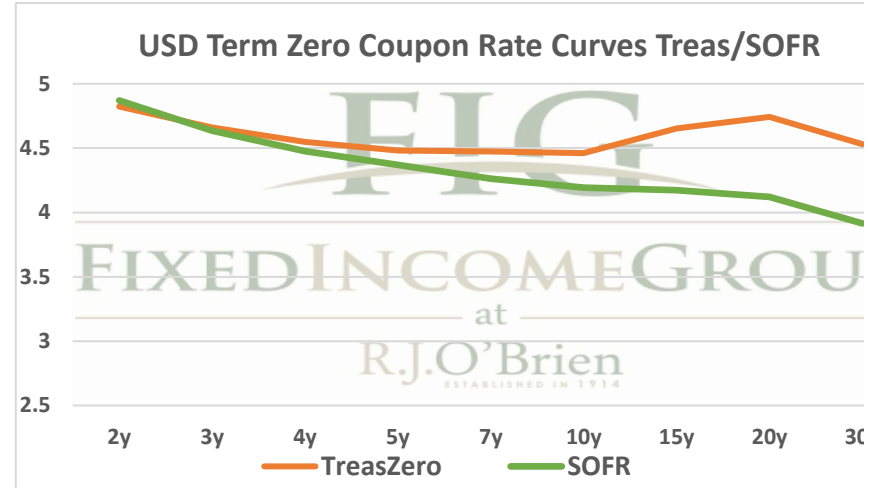
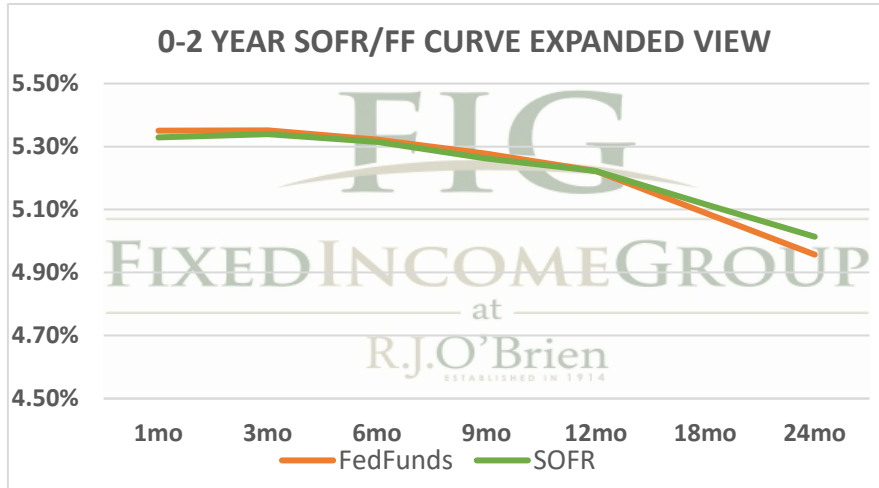


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\*\* Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

| Term SOFR from 1-day Returns |             |             |             |             |             |             |             |
|------------------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| 5.32865%                     | 5.33935%    | 5.31435%    | 5.26205%    | 5.22261%    | 5.11656%    | 5.01367%    | 4.88487%    |
| 1.004440543                  | 1.013496702 | 1.027014601 | 1.040196226 | 1.052951485 | 1.077885381 | 1.101666091 | 1.148581358 |
| 1mo                          | 3mo         | 6mo         | 9mo         | 12mo        | 18mo        | 24mo        | 36mo        |
| 4/15/2024                    | 4/15/2024   | 4/15/2024   | 4/15/2024   | 4/15/2024   | 4/15/2024   | 4/15/2024   | 4/15/2024   |
| 5/14/2024                    | 7/14/2024   | 10/14/2024  | 1/14/2025   | 4/14/2025   | 10/14/2025  | 4/14/2026   | 4/14/2027   |
| 30                           | 91          | 183         | 275         | 365         | 548         | 730         | 1095        |

| Term FedFunds from 1-day Returns |            |            |            |            |            |            |  |
|----------------------------------|------------|------------|------------|------------|------------|------------|--|
| 5.35078%                         | 5.35126%   | 5.32165%   | 5.27682%   | 5.22230%   | 5.08893%   | 4.95684%   |  |
| 100.44590%                       | 101.35268% | 102.70517% | 104.03091% | 105.29483% | 107.74648% | 110.05137% |  |
| 1mo                              | 3mo        | 6mo        | 9mo        | 12mo       | 18mo       | 24mo       |  |
| 4/15/2024                        | 4/15/2024  | 4/15/2024  | 4/15/2024  | 4/15/2024  | 4/15/2024  | 4/15/2024  |  |
| 5/14/2024                        | 7/14/2024  | 10/14/2024 | 1/14/2025  | 4/14/2025  | 10/14/2025 | 4/14/2026  |  |
| 30                               | 91         | 183        | 275        | 365        | 548        | 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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