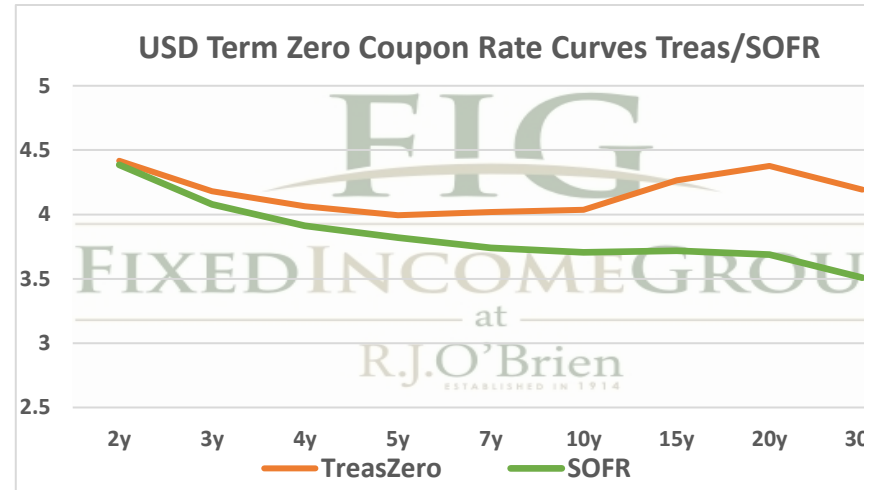
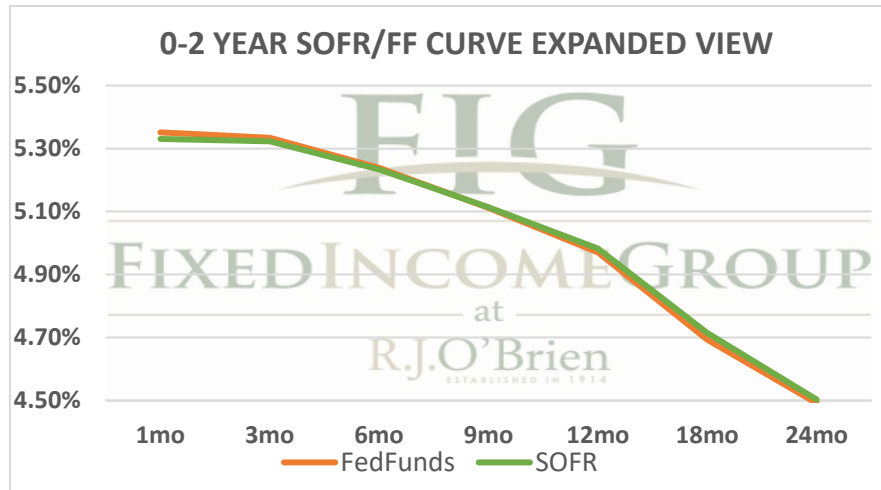


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33048%	5.32277%	5.23395%	5.11375%	4.98222%	4.71476%	4.50302%	4.27457%
1.004590134	1.013602623	1.026751305	1.039063351	1.050514187	1.071900071	1.091311322	1.130018288
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
3/11/2024	3/11/2024	3/11/2024	3/11/2024	3/11/2024	3/11/2024	3/11/2024	3/11/2024
4/10/2024	6/10/2024	9/10/2024	12/10/2024	3/10/2025	9/10/2025	3/10/2026	3/10/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35126%	5.33370%	5.23837%	5.11155%	4.97022%	4.69299%	4.49151%	
100.46080%	101.36306%	102.67739%	103.90466%	105.03925%	107.15681%	109.10778%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
3/11/2024	3/11/2024	3/11/2024	3/11/2024	3/11/2024	3/11/2024	3/11/2024	
4/10/2024	6/10/2024	9/10/2024	12/10/2024	3/10/2025	9/10/2025	3/10/2026	
31	92	184	275	365	549	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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