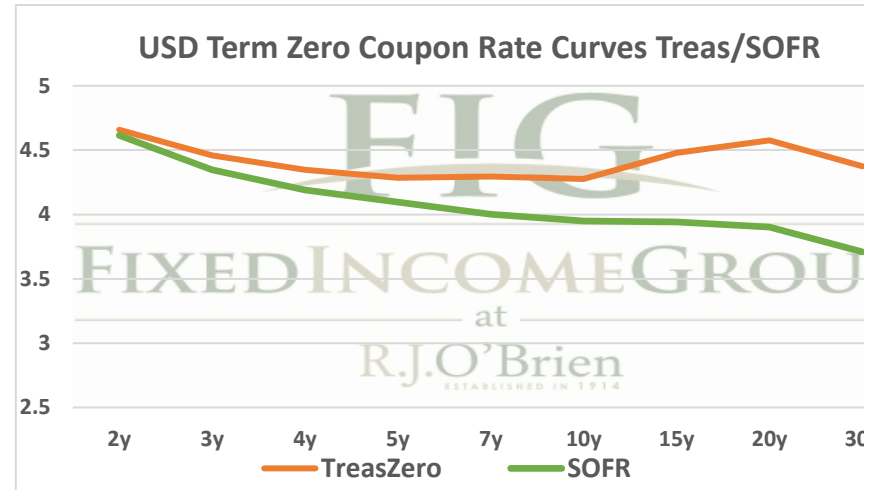
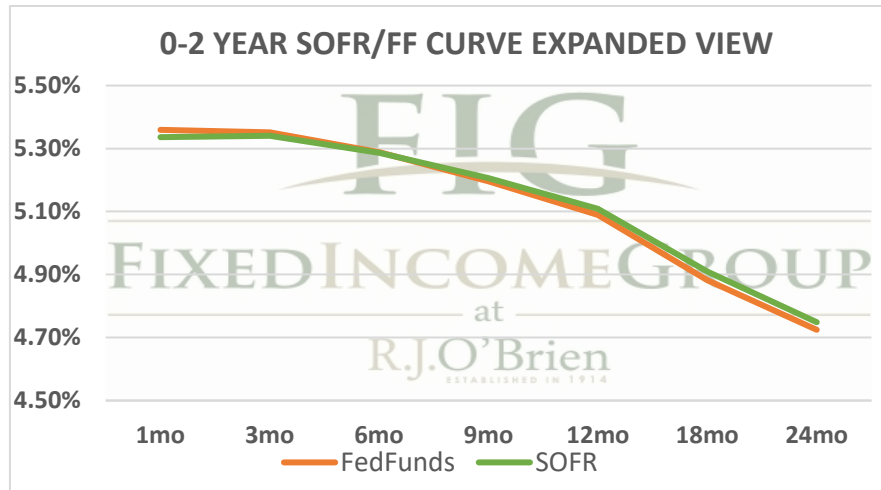


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33608%	5.34045%	5.28651%	5.20564%	5.10882%	4.90909%	4.74867%	4.57183%
1.004594956	1.013647824	1.02701992	1.039765328	1.051797711	1.074863607	1.09629242	1.139059843
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
3/19/2024	3/19/2024	3/19/2024	3/19/2024	3/19/2024	3/19/2024	3/19/2024	3/19/2024
4/18/2024	6/18/2024	9/18/2024	12/18/2024	3/18/2025	9/18/2025	3/18/2026	3/18/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35934%	5.35137%	5.28884%	5.19602%	5.08938%	4.88246%	4.72455%	
100.46150%	101.36757%	102.70318%	103.96918%	105.16007%	107.44576%	109.58033%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
3/19/2024	3/19/2024	3/19/2024	3/19/2024	3/19/2024	3/19/2024	3/19/2024	
4/18/2024	6/18/2024	9/18/2024	12/18/2024	3/18/2025	9/18/2025	3/18/2026	
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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