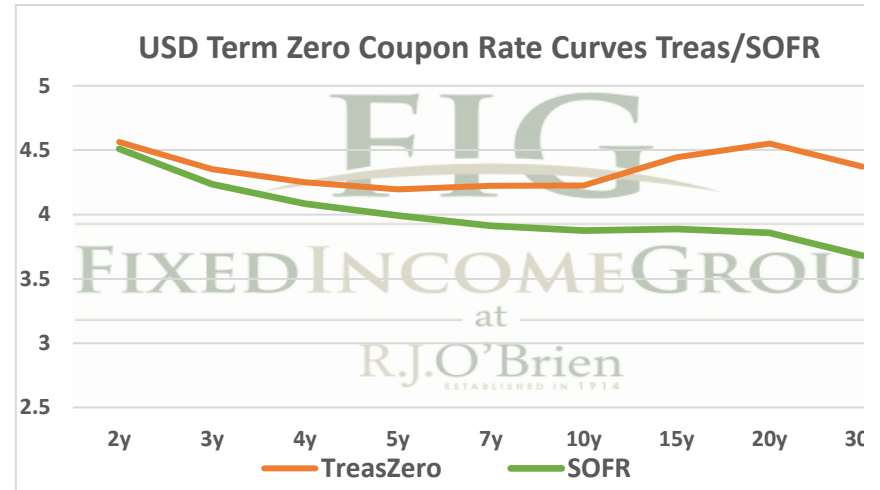
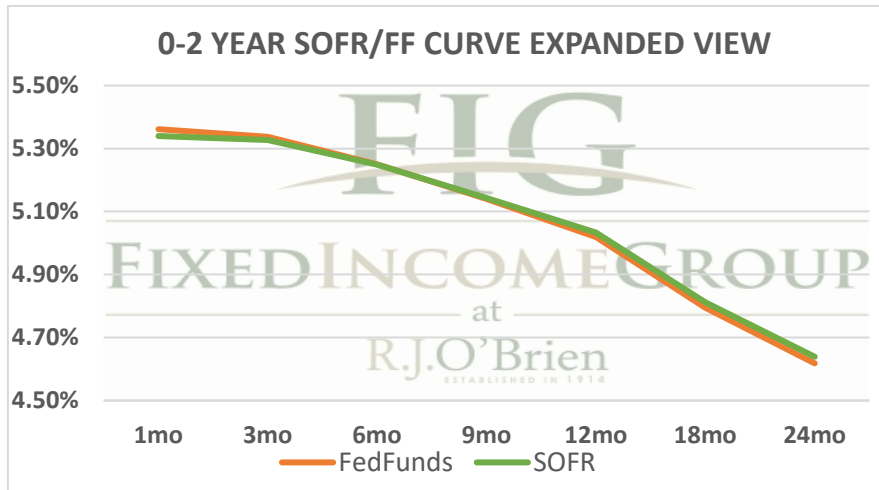


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33965%	5.32659%	5.24826%	5.14325%	5.03304%	4.81219%	4.63896%	4.45026%
1.004598029	1.013612403	1.026824443	1.039288718	1.051029409	1.07338585	1.094067795	1.135362044
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
3/22/2024	3/22/2024	3/22/2024	3/22/2024	3/22/2024	3/22/2024	3/22/2024	3/22/2024
4/21/2024	6/21/2024	9/21/2024	12/21/2024	3/21/2025	9/21/2025	3/21/2026	3/21/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.36131%	5.33664%	5.25019%	5.13967%	5.01950%	4.79424%	4.61797%	
100.46167%	101.36381%	102.68343%	103.92614%	105.08921%	107.31122%	109.36422%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
3/22/2024	3/22/2024	3/22/2024	3/22/2024	3/22/2024	3/22/2024	3/22/2024	
4/21/2024	6/21/2024	9/21/2024	12/21/2024	3/21/2025	9/21/2025	3/21/2026	
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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