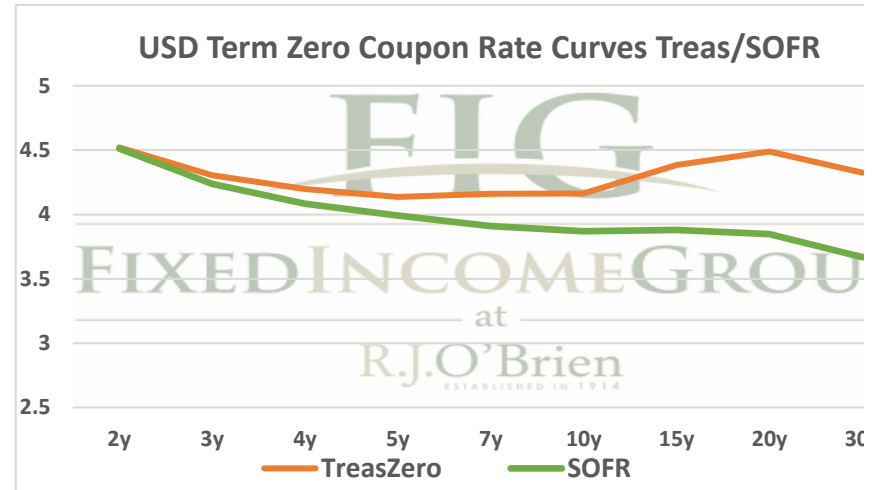
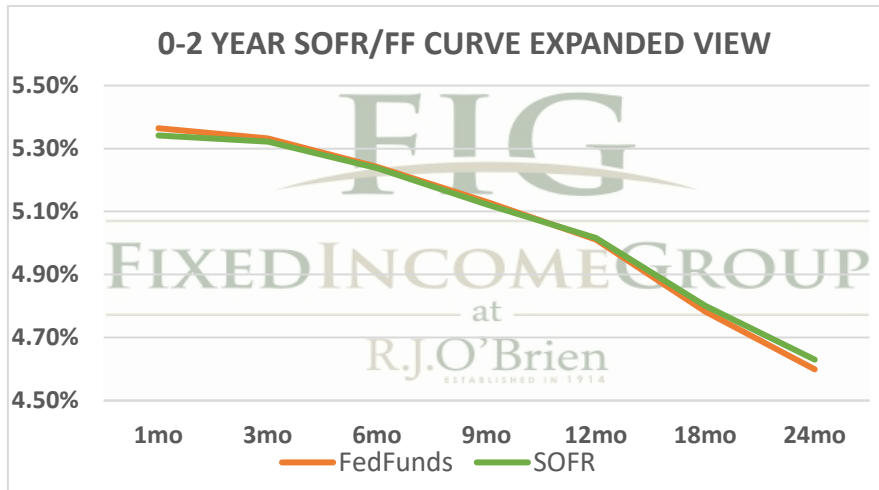


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34149%	5.32195%	5.23712%	5.12282%	5.01649%	4.80051%	4.62989%	4.44429%
1.004599616	1.013600535	1.026767484	1.039132681	1.050861648	1.073207717	1.093883911	1.13518047
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
3/25/2024	3/25/2024	3/25/2024	3/25/2024	3/25/2024	3/25/2024	3/25/2024	3/25/2024
4/24/2024	6/24/2024	9/24/2024	12/24/2024	3/24/2025	9/24/2025	3/24/2026	3/24/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.36435%	5.33211%	5.24119%	5.13065%	5.01132%	4.78233%	4.59900%	
100.46193%	101.36265%	102.67883%	103.91925%	105.08092%	107.29305%	109.32574%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
3/25/2024	3/25/2024	3/25/2024	3/25/2024	3/25/2024	3/25/2024	3/25/2024	
4/24/2024	6/24/2024	9/24/2024	12/24/2024	3/24/2025	9/24/2025	3/24/2026	
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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