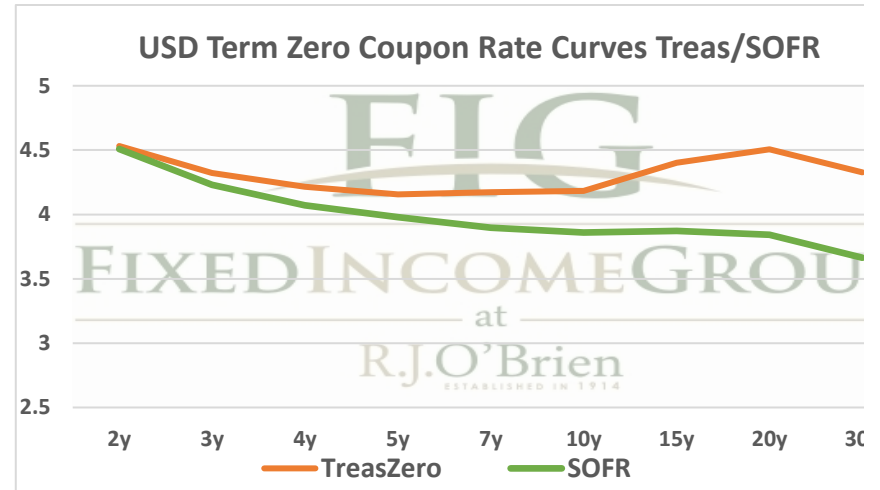
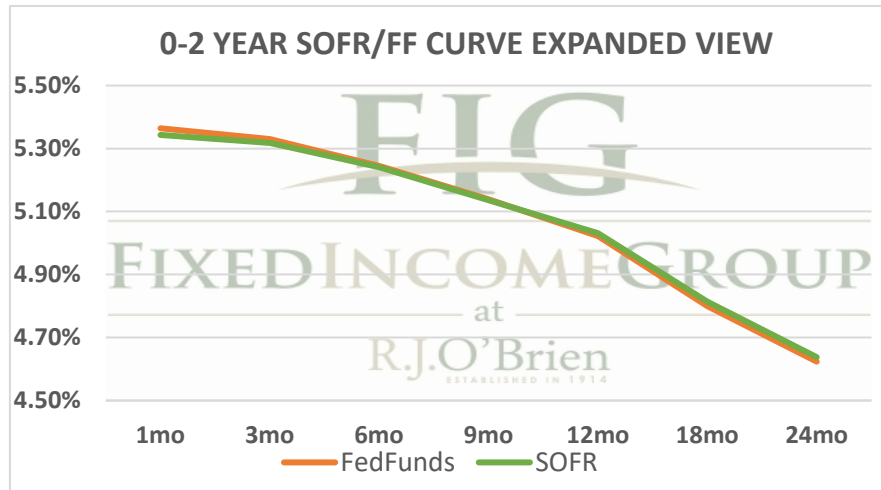


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

| Term SOFR from 1-day Returns | | | | | | | |
|------------------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| 5.34316% | 5.31792% | 5.24071% | 5.13636% | 5.03160% | 4.81410% | 4.63761% | 4.44139% |
| 1.004601053 | 1.013590228 | 1.026785841 | 1.039236077 | 1.051014823 | 1.073415044 | 1.094040491 | 1.135092171 |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | 36mo |
| 3/27/2024 | 3/27/2024 | 3/27/2024 | 3/27/2024 | 3/27/2024 | 3/27/2024 | 3/27/2024 | 3/27/2024 |
| 4/26/2024 | 6/26/2024 | 9/26/2024 | 12/26/2024 | 3/26/2025 | 9/26/2025 | 3/26/2026 | 3/26/2027 |
| 31 | 92 | 184 | 275 | 365 | 549 | 730 | 1095 |

| Term FedFunds from 1-day Returns | | | | | | | |
|----------------------------------|------------|------------|------------|------------|------------|------------|--|
| 5.36419% | 5.33040% | 5.24517% | 5.13870% | 5.02252% | 4.79989% | 4.62353% | |
| 100.46192% | 101.36221% | 102.68087% | 103.92540% | 105.09228% | 107.31983% | 109.37549% | |
| 1mo | 3mo | 6mo | 9mo | 12mo | 18mo | 24mo | |
| 3/27/2024 | 3/27/2024 | 3/27/2024 | 3/27/2024 | 3/27/2024 | 3/27/2024 | 3/27/2024 | |
| 4/26/2024 | 6/26/2024 | 9/26/2024 | 12/26/2024 | 3/26/2025 | 9/26/2025 | 3/26/2026 | |
| 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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