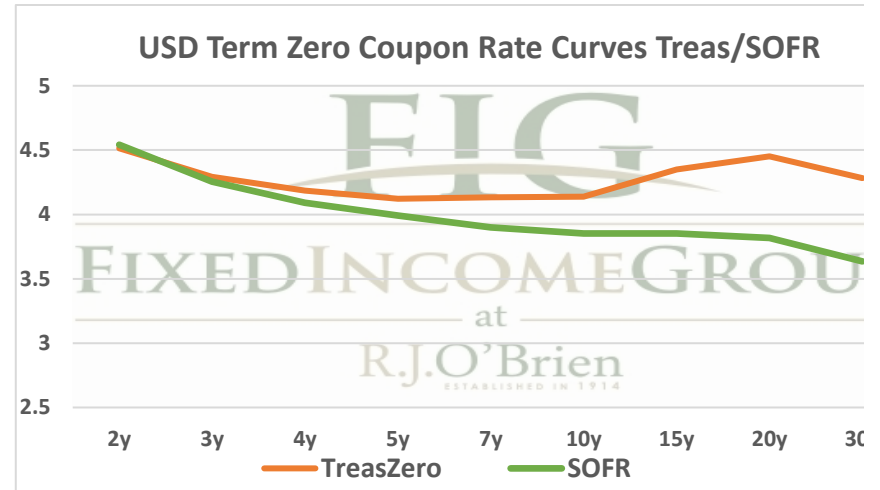
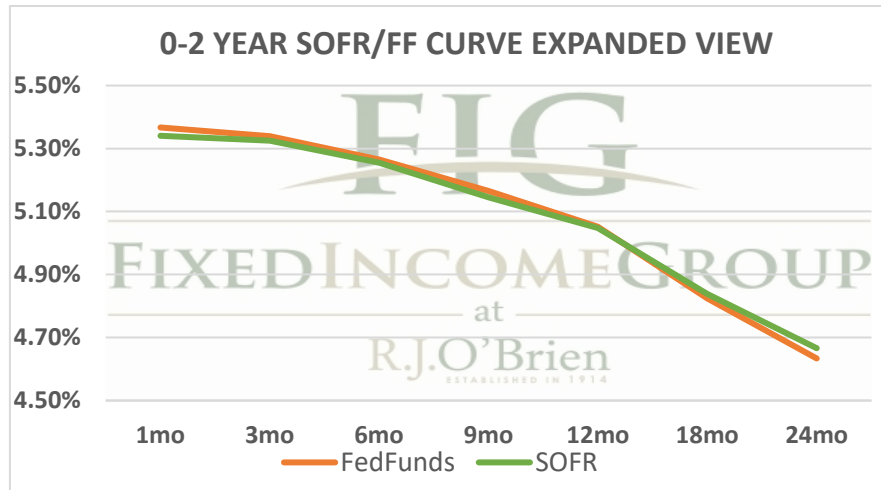


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.34046%	5.32507%	5.25450%	5.14476%	5.04758%	4.83860%	4.66610%	4.46397%
1.004598732	1.013608511	1.026856311	1.039300232	1.051176817	1.073788622	1.094618097	1.135779235
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
3/28/2024	3/28/2024	3/28/2024	3/28/2024	3/28/2024	3/28/2024	3/28/2024	3/28/2024
4/27/2024	6/27/2024	9/27/2024	12/27/2024	3/27/2025	9/27/2025	3/27/2026	3/27/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.36687%	5.33932%	5.26467%	5.16505%	5.05207%	4.82439%	4.63360%	
100.46215%	101.36449%	102.69083%	103.94552%	105.12224%	107.35720%	109.39592%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
3/28/2024	3/28/2024	3/28/2024	3/28/2024	3/28/2024	3/28/2024	3/28/2024	
4/27/2024	6/27/2024	9/27/2024	12/27/2024	3/27/2025	9/27/2025	3/27/2026	
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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