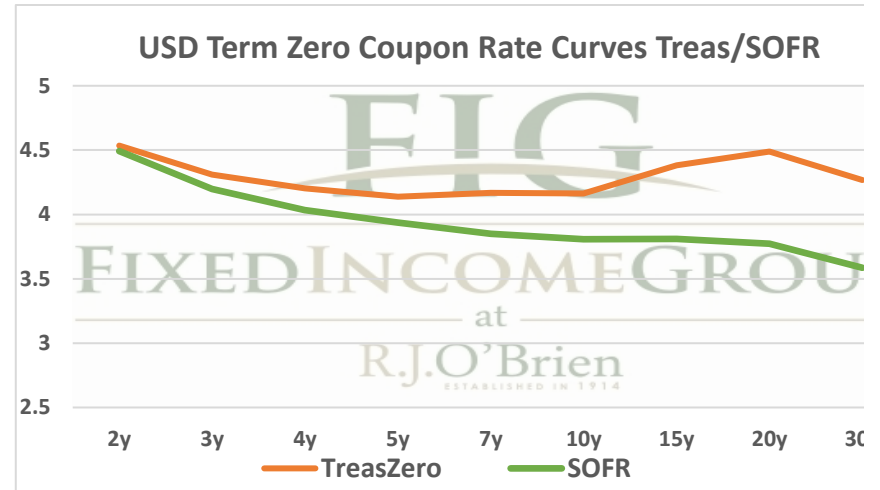
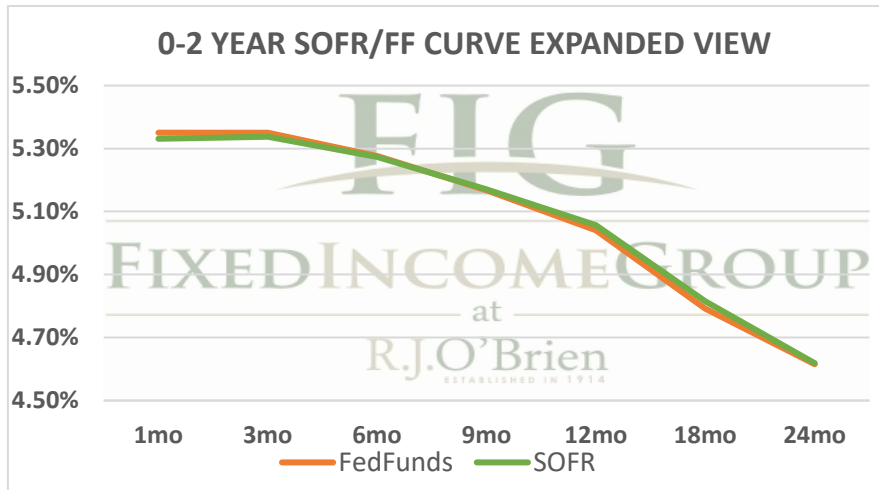


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33114%	5.33751%	5.27298%	5.17085%	5.05686%	4.81531%	4.61848%	4.40522%
1.004590707	1.013640314	1.026950804	1.03949953	1.051270951	1.073433433	1.093652601	1.133992144
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
3/5/2024	3/5/2024	3/5/2024	3/5/2024	3/5/2024	3/5/2024	3/5/2024	3/5/2024
4/4/2024	6/4/2024	9/4/2024	12/4/2024	3/4/2025	9/4/2025	3/4/2026	3/4/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35004%	5.35017%	5.27590%	5.16723%	5.04096%	4.79204%	4.61530%	
100.46070%	101.36726%	102.69657%	103.94719%	105.11097%	107.30787%	109.35881%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
3/5/2024	3/5/2024	3/5/2024	3/5/2024	3/5/2024	3/5/2024	3/5/2024	
4/4/2024	6/4/2024	9/4/2024	12/4/2024	3/4/2025	9/4/2025	3/4/2026	
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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