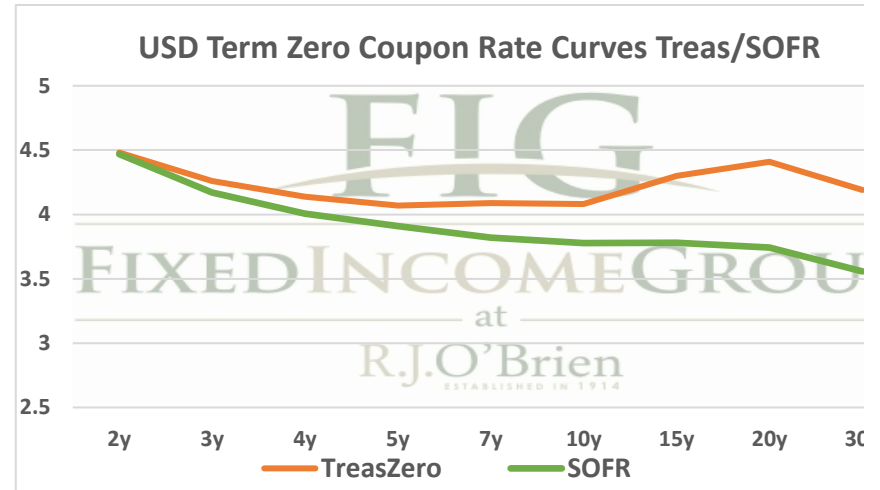
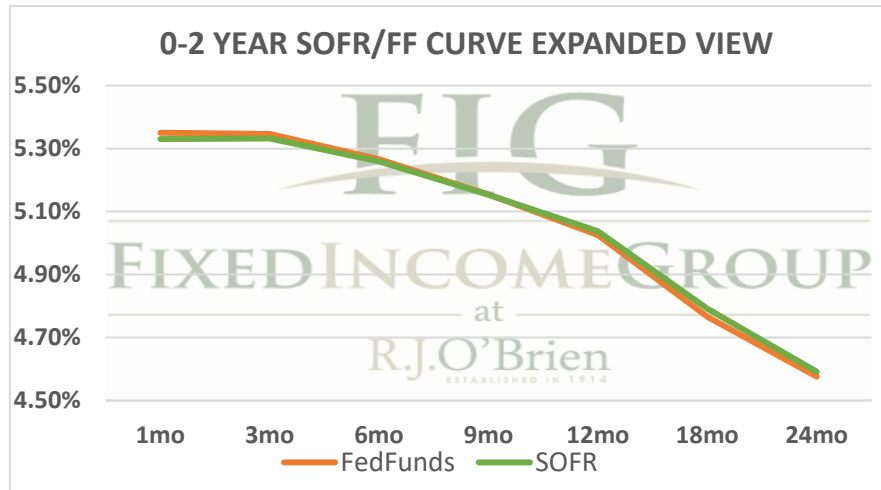


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33020%	5.33201%	5.25924%	5.15355%	5.03752%	4.79147%	4.59164%	4.37485%
1.004589893	1.013626237	1.026880542	1.039367416	1.051074881	1.073069871	1.093108326	1.13306843
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
3/6/2024	3/6/2024	3/6/2024	3/6/2024	3/6/2024	3/6/2024	3/6/2024	3/6/2024
4/5/2024	6/5/2024	9/5/2024	12/5/2024	3/5/2025	9/5/2025	3/5/2026	3/5/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35018%	5.34645%	5.26626%	5.15423%	5.02552%	4.76621%	4.57596%	
100.46071%	101.36631%	102.69164%	103.93726%	105.09532%	107.26847%	109.27903%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
3/6/2024	3/6/2024	3/6/2024	3/6/2024	3/6/2024	3/6/2024	3/6/2024	
4/5/2024	6/5/2024	9/5/2024	12/5/2024	3/5/2025	9/5/2025	3/5/2026	
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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