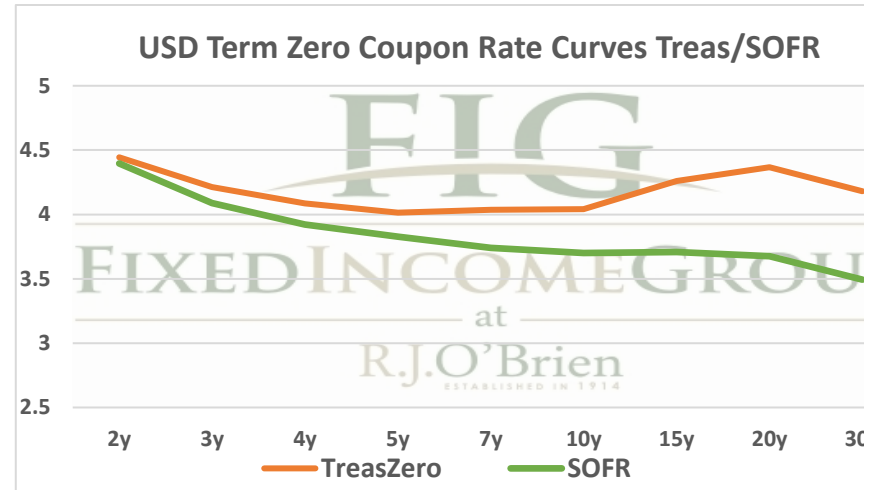
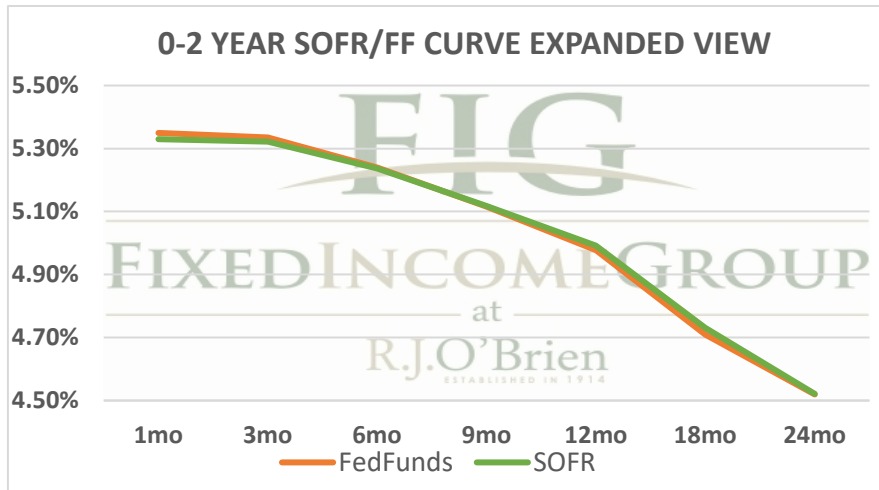


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32969%	5.32198%	5.23653%	5.11763%	4.99164%	4.73064%	4.52125%	4.29035%
1.004589451	1.013600626	1.026764466	1.039092992	1.050609671	1.072142223	1.091680959	1.13049829
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
3/8/2024	3/8/2024	3/8/2024	3/8/2024	3/8/2024	3/8/2024	3/8/2024	3/8/2024
4/7/2024	6/7/2024	9/7/2024	12/7/2024	3/7/2025	9/7/2025	3/7/2026	3/7/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.34961%	5.33495%	5.23955%	5.11537%	4.97754%	4.70972%	4.51941%	
100.46066%	101.36338%	102.67799%	103.90757%	105.04667%	107.18232%	109.16435%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
3/8/2024	3/8/2024	3/8/2024	3/8/2024	3/8/2024	3/8/2024	3/8/2024	
4/7/2024	6/7/2024	9/7/2024	12/7/2024	3/7/2025	9/7/2025	3/7/2026	
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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