

## FMX 3-Month SOFR Futures Calendar

### *3-Month SOFR Futures*

Contract Month	Contract Code	First Trade Last Trade	Settlement
Mar-26	FS3.OF.26H	24-Sep-24 16-Jun-26	17-Jun-26
Jun-26	FS3.OF.26M	24-Sep-24 15-Sep-26	16-Sep-26
Sep-26	FS3.OF.26U	16-Dec-24 15-Dec-26	16-Dec-26
Dec-26	FS3.OF.26Z	17-Mar-25 16-Mar-27	17-Mar-27
Mar-27	FS3.OF.27H	17-Mar-25 15-Jun-27	16-Jun-27
Jun-27	FS3.OF.27M	16-Jun-25 14-Sep-27	15-Sep-27
Sep-27	FS3.OF.27U	15-Sep-25 14-Dec-27	15-Dec-27
Dec-27	FS3.OF.27Z	15-Dec-25 14-Mar-28	15-Mar-28
Mar-28	FS3.OF.28H	16-Mar-26 20-Jun-28	21-Jun-28