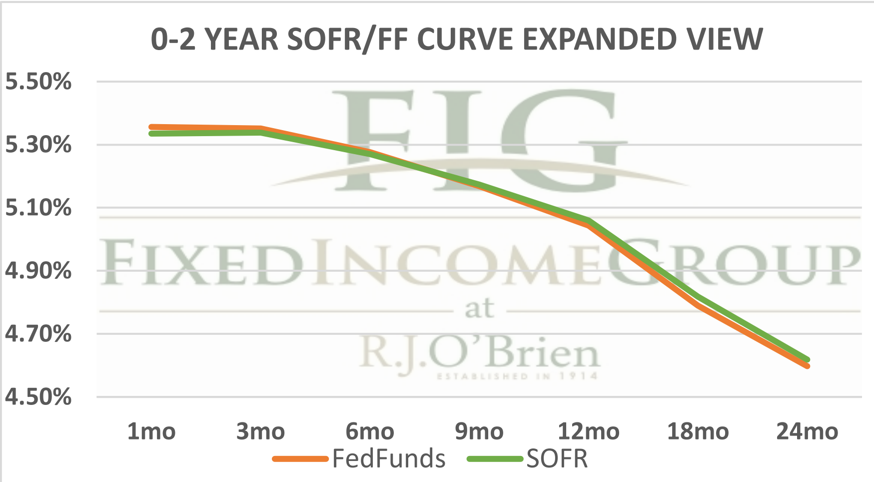
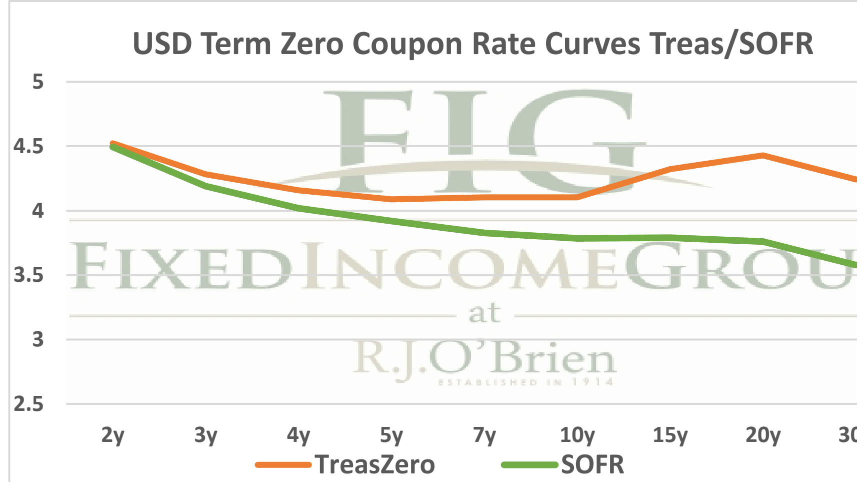
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
5.33472%	**5.33821%**	**5.27036%**	**5.17403%**	**5.05954%**	**4.81779%**	**4.61846%**	**4.39372%**
1.00459379	1.013642088	1.026937394	1.03952381	1.051298092	1.073471322	1.093652186	1.133642191
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
3/13/2024	3/13/2024	3/13/2024	3/13/2024	3/13/2024	3/13/2024	3/13/2024	3/13/2024
4/12/2024	6/12/2024	9/12/2024	12/12/2024	3/12/2025	9/12/2025	3/12/2026	3/12/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35623%	**5.35089%**	**5.27642%**	**5.16869%**	**5.04400%**	**4.78929%**	**4.59762%**	
100.46123%	**101.36745%**	**102.69684%**	**103.94830%**	**105.11406%**	**107.30367%**	**109.32296%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
3/13/2024	**3/13/2024**	**3/13/2024**	**3/13/2024**	**3/13/2024**	**3/13/2024**	**3/13/2024**	
4/12/2024	**6/12/2024**	**9/12/2024**	**12/12/2024**	**3/12/2025**	**9/12/2025**	**3/12/2026**	
31	92	184	275	365	549	730	
						3/13/2024 6:07 ct	

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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