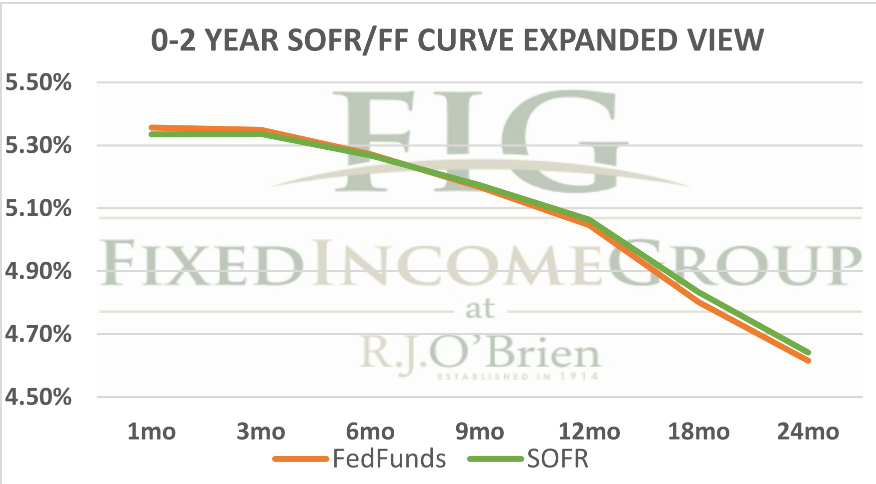
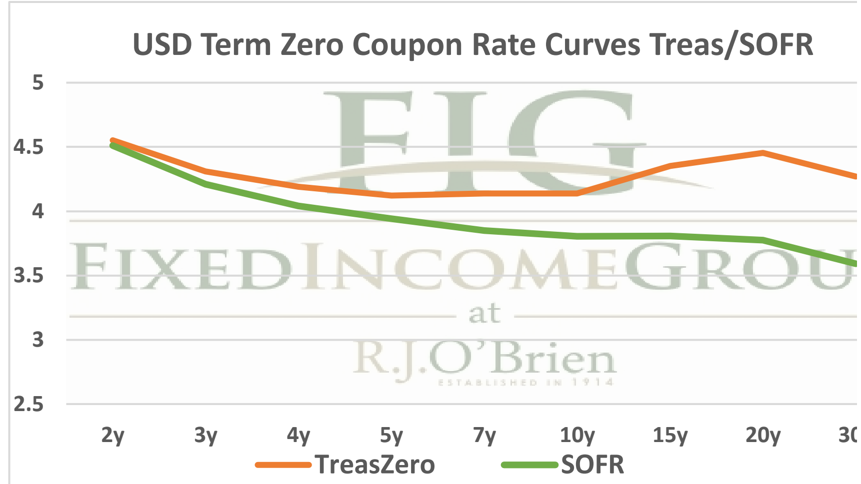
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.33505%	**5.33638%**	**5.26797%**	**5.17388%**	**5.06354%**	**4.83279%**	**4.64168%**	**4.42222%**
1.004594072	1.013637415	1.026925155	1.039522688	1.051338678	1.073700077	1.094123042	1.134509158
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
3/14/2024	3/14/2024	3/14/2024	3/14/2024	3/14/2024	3/14/2024	3/14/2024	3/14/2024
4/13/2024	6/13/2024	9/13/2024	12/13/2024	3/13/2025	9/13/2025	3/13/2026	3/13/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35657%	**5.34896%**	**5.27258%**	**5.16719%**	**5.04709%**	**4.80174%**	**4.61564%**	
100.46126%	**101.36696%**	**102.69487%**	**103.94716%**	**105.11719%**	**107.32266%**	**109.35949%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
3/14/2024	**3/14/2024**	**3/14/2024**	**3/14/2024**	**3/14/2024**	**3/14/2024**	**3/14/2024**	
4/13/2024	**6/13/2024**	**9/13/2024**	**12/13/2024**	**3/13/2025**	**9/13/2025**	**3/13/2026**	
31	92	184	275	365	549	730	
						3/14/2024 6:22 ct	

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