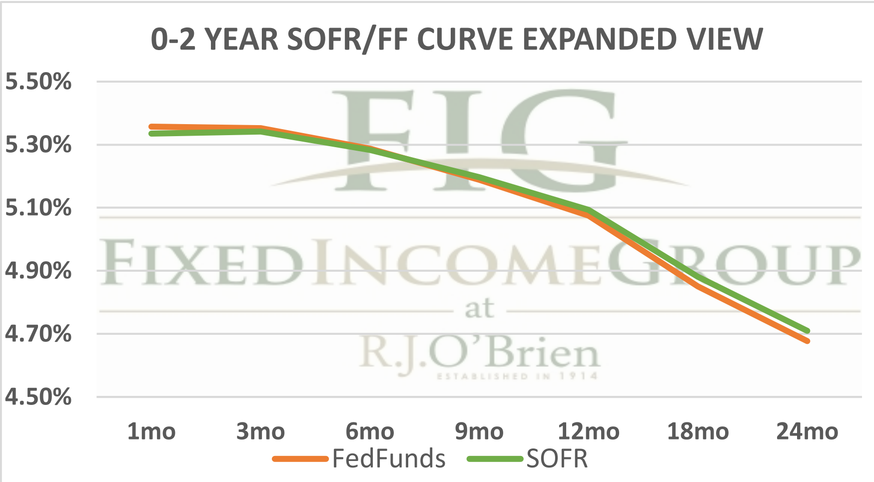
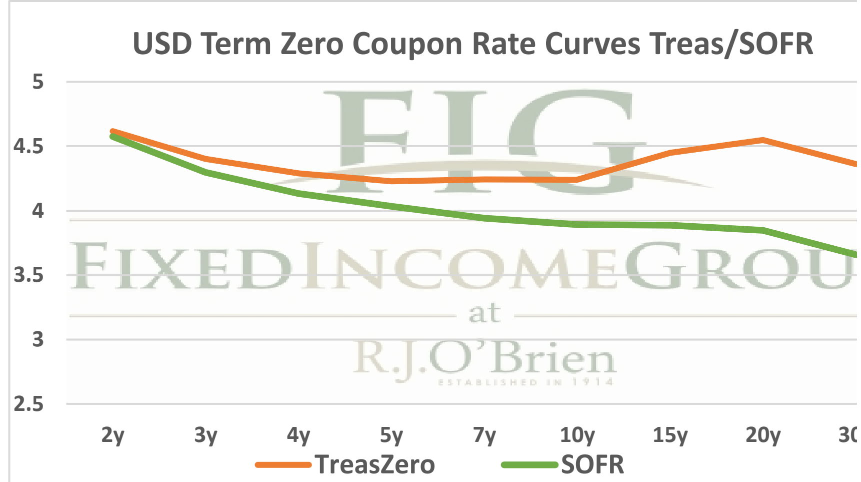
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.33518%	**5.34170%**	**5.28333%**	**5.19744%**	**5.09349%**	**4.88147%**	**4.70969%**	**4.51877%**
1.004594182	1.013651017	1.027003686	1.039702672	1.051642308	1.074442491	1.095502008	1.137445933
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
3/15/2024	3/15/2024	3/15/2024	3/15/2024	3/15/2024	3/15/2024	3/15/2024	3/15/2024
4/14/2024	6/14/2024	9/14/2024	12/14/2024	3/14/2025	9/14/2025	3/14/2026	3/14/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns

5.35724%	**5.35264%**	**5.28701%**	**5.18882%**	**5.07509%**	**4.85075%**	**4.67717%**	
100.46132%	**101.36790%**	**102.70225%**	**103.96368%**	**105.14557%**	**107.39740%**	**109.48425%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
3/15/2024	**3/15/2024**	**3/15/2024**	**3/15/2024**	**3/15/2024**	**3/15/2024**	**3/15/2024**	
4/14/2024	**6/14/2024**	**9/14/2024**	**12/14/2024**	**3/14/2025**	**9/14/2025**	**3/14/2026**	
31	92	184	275	365	549	730	

3/15/2024 6:12 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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