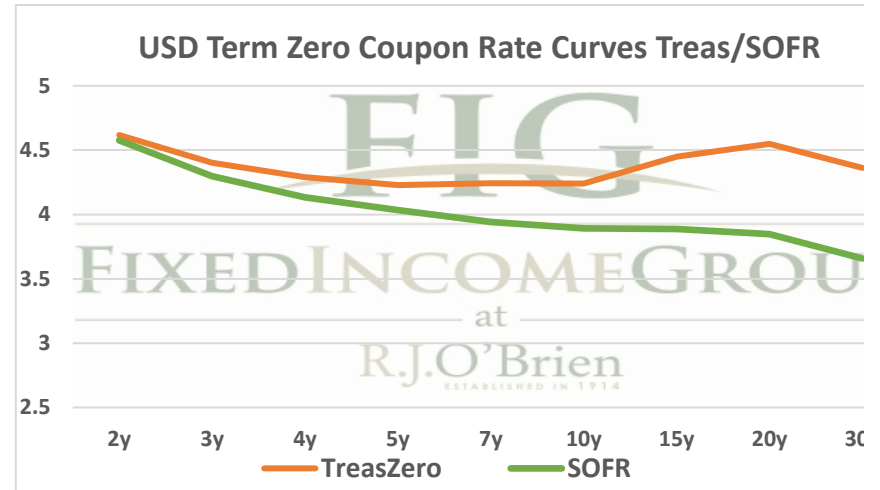
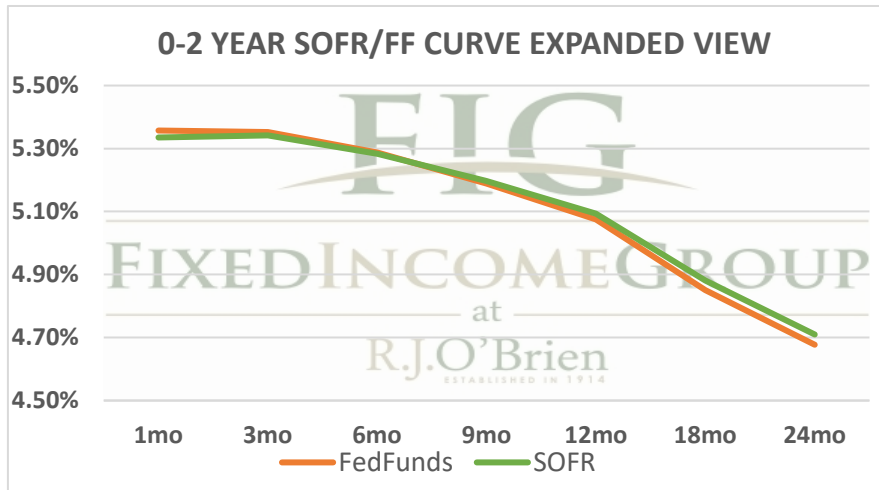


# THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



\*\* 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

The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.

See our full disclaimer at [www.rjobrien.com](http://www.rjobrien.com). Copyright © 2024 RJO FIG

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



The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment. See our full disclaimer at [www.rjobrien.com](http://www.rjobrien.com). Copyright © 2024 RJO FIG