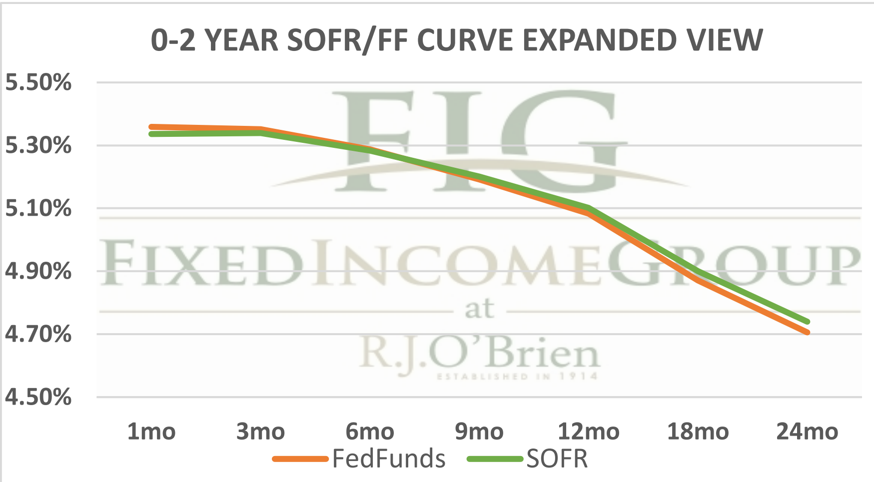
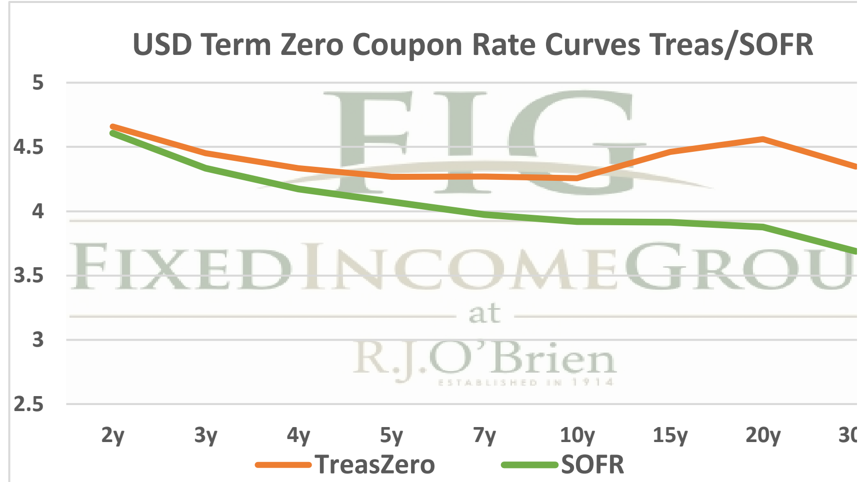
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.33587%	**5.33919%**	**5.28314%**	**5.20095%**	**5.10132%**	**4.90076%**	**4.73977%**	**4.55957%**
1.004594775	1.013644591	1.02700271	1.039729503	1.051721721	1.074736528	1.096111986	1.138686802
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
3/18/2024	3/18/2024	3/18/2024	3/18/2024	3/18/2024	3/18/2024	3/18/2024	3/18/2024
4/17/2024	6/17/2024	9/17/2024	12/17/2024	3/17/2025	9/17/2025	3/17/2026	3/17/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns

5.35886%	**5.35184%**	**5.28748%**	**5.19184%**	**5.08305%**	**4.87049%**	**4.70568%**	
100.46146%	**101.36769%**	**102.70249%**	**103.96599%**	**105.15365%**	**107.42750%**	**109.54208%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
3/18/2024	**3/18/2024**	**3/18/2024**	**3/18/2024**	**3/18/2024**	**3/18/2024**	**3/18/2024**	
4/17/2024	**6/17/2024**	**9/17/2024**	**12/17/2024**	**3/17/2025**	**9/17/2025**	**3/17/2026**	
31	92	184	275	365	549	730	

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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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