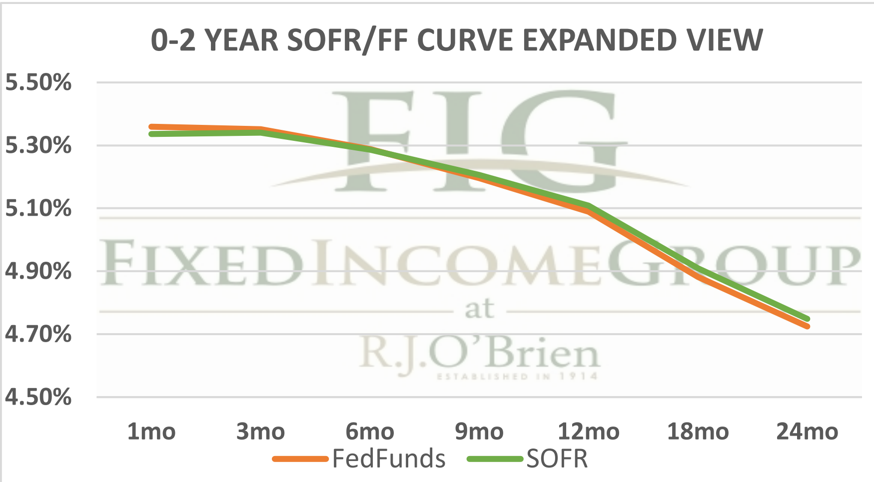
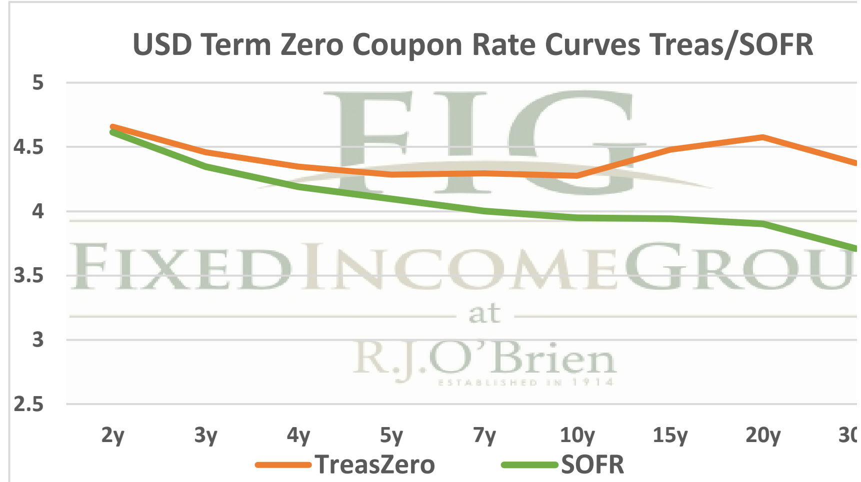
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
5.33608%	**5.34045%**	**5.28651%**	**5.20564%**	**5.10882%**	**4.90909%**	**4.74867%**	**4.57183%**
1.004594956	1.013647824	1.02701992	1.039765328	1.051797711	1.074863607	1.09629242	1.139059843
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
3/19/2024	3/19/2024	3/19/2024	3/19/2024	3/19/2024	3/19/2024	3/19/2024	3/19/2024
4/18/2024	6/18/2024	9/18/2024	12/18/2024	3/18/2025	9/18/2025	3/18/2026	3/18/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35934%	**5.35137%**	**5.28884%**	**5.19602%**	**5.08938%**	**4.88246%**	**4.72455%**	
100.46150%	**101.36757%**	**102.70318%**	**103.96918%**	**105.16007%**	**107.44576%**	**109.58033%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
3/19/2024	**3/19/2024**	**3/19/2024**	**3/19/2024**	**3/19/2024**	**3/19/2024**	**3/19/2024**	
4/18/2024	**6/18/2024**	**9/18/2024**	**12/18/2024**	**3/18/2025**	**9/18/2025**	**3/18/2026**	
31	92	184	275	365	549	730	
						3/19/2024 6:33 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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