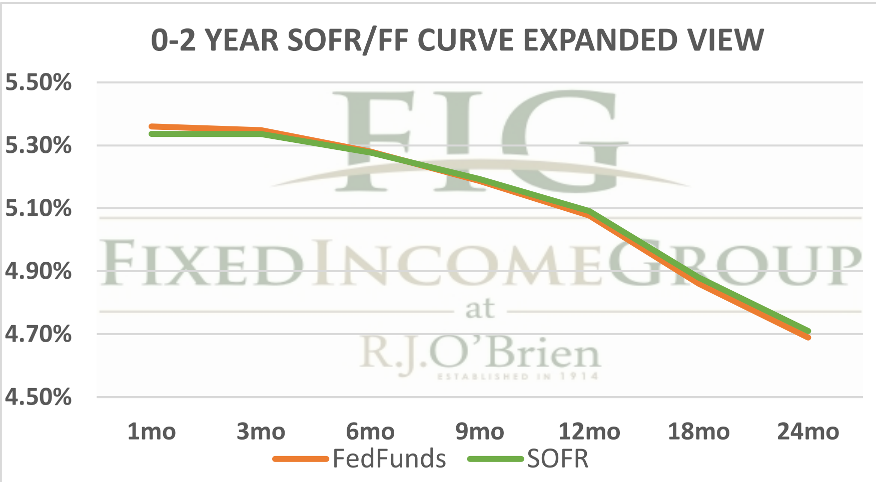
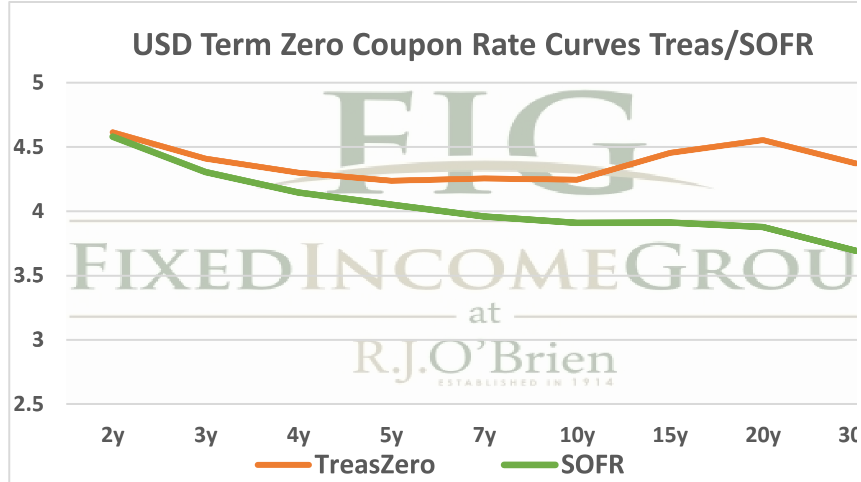
# THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien




**** 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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| **5.33645%** | **5.33582%** | **5.27693%** | **5.19276%** | **5.09170%** | **4.88045%** | **4.71011%** | **4.52325%** |
| 1.004595277 | 1.013635997 | 1.02697096 | 1.039666922 | 1.051624181 | 1.074426914 | 1.095510553 | 1.137582205 |
| **1mo** | **3mo** | **6mo** | **9mo** | **12mo** | **18mo** | **24mo** | **36mo** |
| 3/20/2024 | 3/20/2024 | 3/20/2024 | 3/20/2024 | 3/20/2024 | 3/20/2024 | 3/20/2024 | 3/20/2024 |
| 4/19/2024 | 6/19/2024 | 9/19/2024 | 12/19/2024 | 3/19/2025 | 9/19/2025 | 3/19/2026 | 3/19/2027 |
| 31 | 92 | 184 | 275 | 365 | 549 | 730 | 1095 |

## Term FedFunds from 1-day Returns

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| **5.36007%** | **5.34848%** | **5.28006%** | **5.18636%** | **5.07673%** | **4.86101%** | **4.68937%** | |
| **100.46156%** | **101.36683%** | **102.69870%** | **103.96180%** | **105.14725%** | **107.41304%** | **109.50900%** | |
| **1mo** | **3mo** | **6mo** | **9mo** | **12mo** | **18mo** | **24mo** | |
| **3/20/2024** | **3/20/2024** | **3/20/2024** | **3/20/2024** | **3/20/2024** | **3/20/2024** | **3/20/2024** | |
| **4/19/2024** | **6/19/2024** | **9/19/2024** | **12/19/2024** | **3/19/2025** | **9/19/2025** | **3/19/2026** | |
| 31 | 92 | 184 | 275 | 365 | 549 | 730 | |

3/20/2024 6:32 ct

**For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439**

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