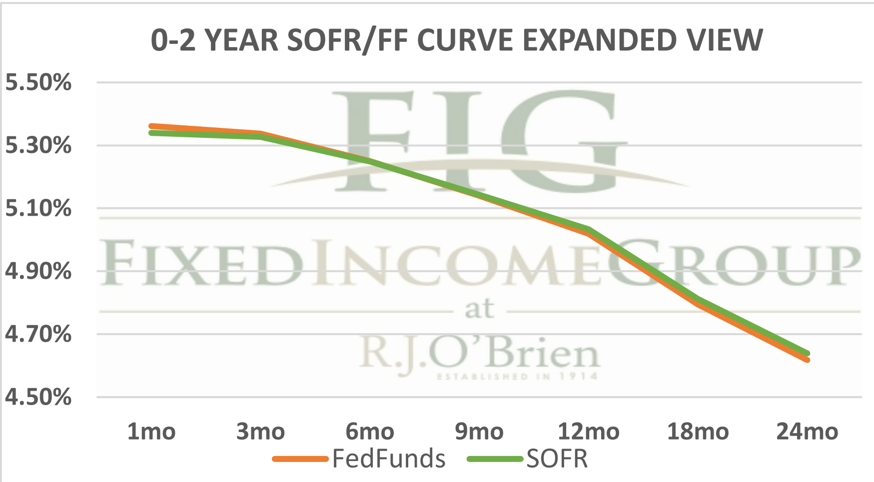
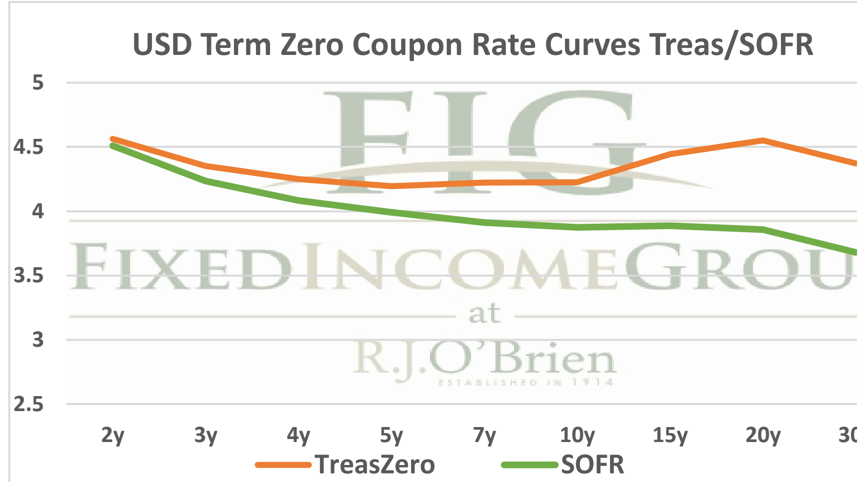
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.33965%	**5.32659%**	**5.24826%**	**5.14325%**	**5.03304%**	**4.81219%**	**4.63896%**	**4.45026%**
1.004598029	1.013612403	1.026824443	1.039288718	1.051029409	1.07338585	1.094067795	1.135362044
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
3/22/2024	3/22/2024	3/22/2024	3/22/2024	3/22/2024	3/22/2024	3/22/2024	3/22/2024
4/21/2024	6/21/2024	9/21/2024	12/21/2024	3/21/2025	9/21/2025	3/21/2026	3/21/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns

5.36131%	**5.33664%**	**5.25019%**	**5.13967%**	**5.01950%**	**4.79424%**	**4.61797%**	
100.46167%	**101.36381%**	**102.68343%**	**103.92614%**	**105.08921%**	**107.31122%**	**109.36422%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
3/22/2024	**3/22/2024**	**3/22/2024**	**3/22/2024**	**3/22/2024**	**3/22/2024**	**3/22/2024**	
4/21/2024	**6/21/2024**	**9/21/2024**	**12/21/2024**	**3/21/2025**	**9/21/2025**	**3/21/2026**	
31	92	184	275	365	549	730	

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