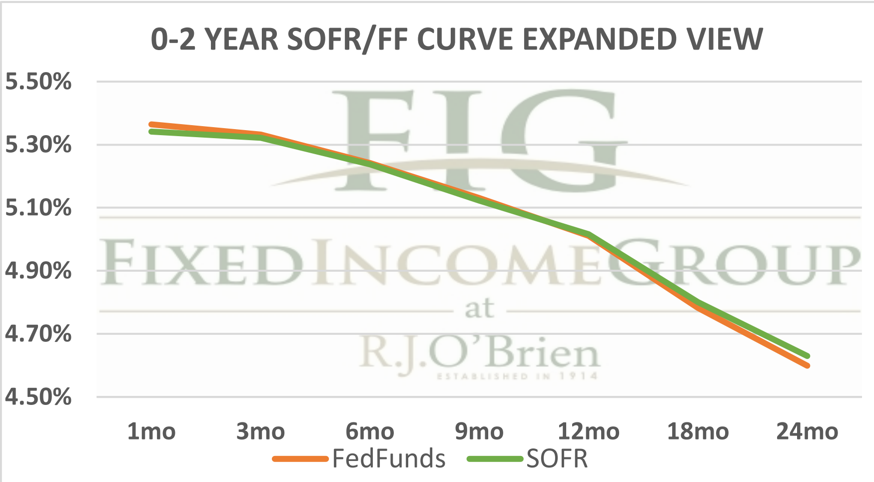
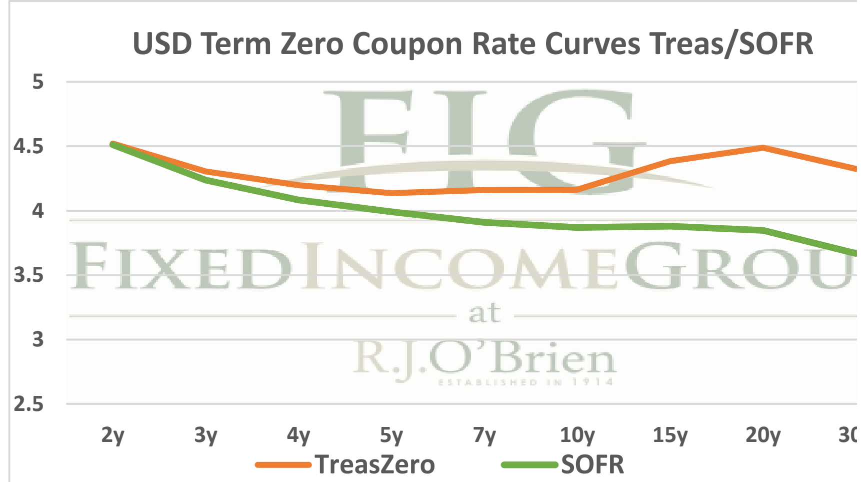
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.34149%	**5.32195%**	**5.23712%**	**5.12282%**	**5.01649%**	**4.80051%**	**4.62989%**	**4.44429%**
1.004599616	1.013600535	1.026767484	1.039132681	1.050861648	1.073207717	1.093883911	1.13518047
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
3/25/2024	3/25/2024	3/25/2024	3/25/2024	3/25/2024	3/25/2024	3/25/2024	3/25/2024
4/24/2024	6/24/2024	9/24/2024	12/24/2024	3/24/2025	9/24/2025	3/24/2026	3/24/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.36435%	**5.33211%**	**5.24119%**	**5.13065%**	**5.01132%**	**4.78233%**	**4.59900%**	
100.46193%	**101.36265%**	**102.67883%**	**103.91925%**	**105.08092%**	**107.29305%**	**109.32574%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
3/25/2024	**3/25/2024**	**3/25/2024**	**3/25/2024**	**3/25/2024**	**3/25/2024**	**3/25/2024**	
4/24/2024	**6/24/2024**	**9/24/2024**	**12/24/2024**	**3/24/2025**	**9/24/2025**	**3/24/2026**	
31	92	184	275	365	549	730	
						3/25/2024 6:28 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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