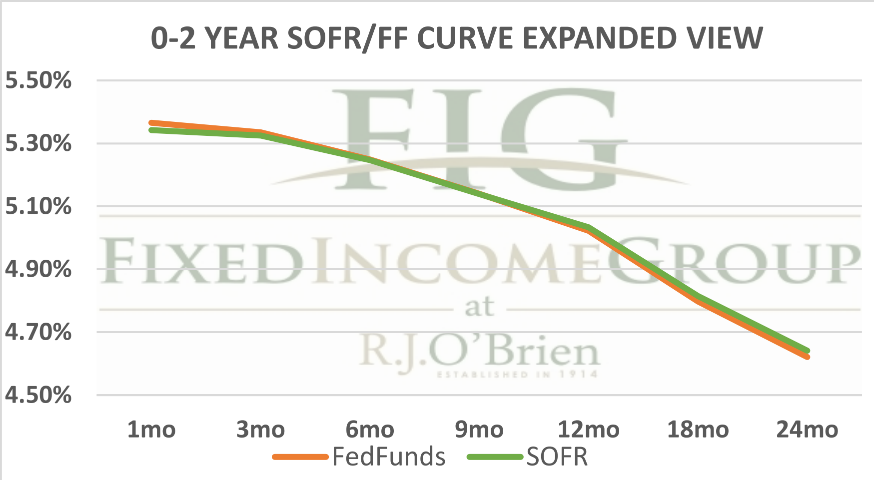
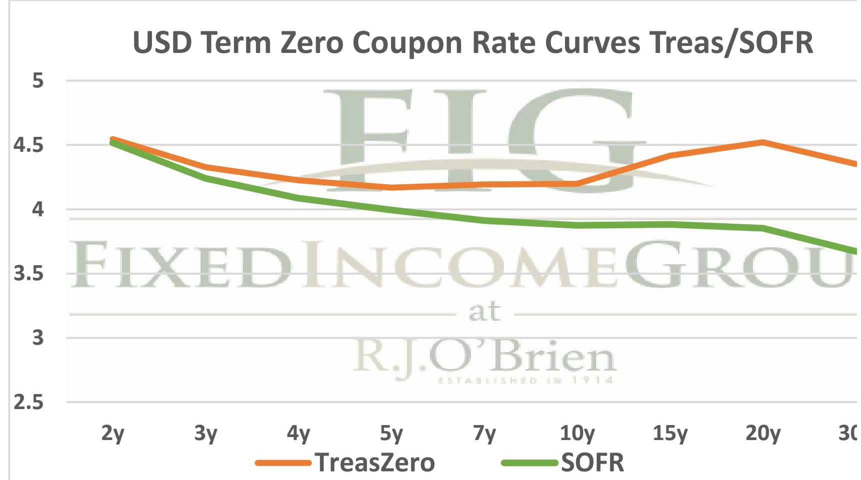
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.34222%	**5.32532%**	**5.24694%**	**5.13916%**	**5.03320%**	**4.81530%**	**4.64128%**	**4.45017%**
1.004600249	1.01360916	1.026817718	1.039257461	1.05103109	1.073433289	1.094114945	1.135359205
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
3/26/2024	3/26/2024	3/26/2024	3/26/2024	3/26/2024	3/26/2024	3/26/2024	3/26/2024
4/25/2024	6/25/2024	9/25/2024	12/25/2024	3/25/2025	9/25/2025	3/25/2026	3/25/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.36551%	**5.33552%**	**5.24844%**	**5.13986%**	**5.02208%**	**4.79768%**	**4.62104%**	
100.46203%	**101.36352%**	**102.68253%**	**103.92628%**	**105.09183%**	**107.31646%**	**109.37044%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
3/26/2024	**3/26/2024**	**3/26/2024**	**3/26/2024**	**3/26/2024**	**3/26/2024**	**3/26/2024**	
4/25/2024	**6/25/2024**	**9/25/2024**	**12/25/2024**	**3/25/2025**	**9/25/2025**	**3/25/2026**	
31	92	184	275	365	549	730	
						3/26/2024 6:14 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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