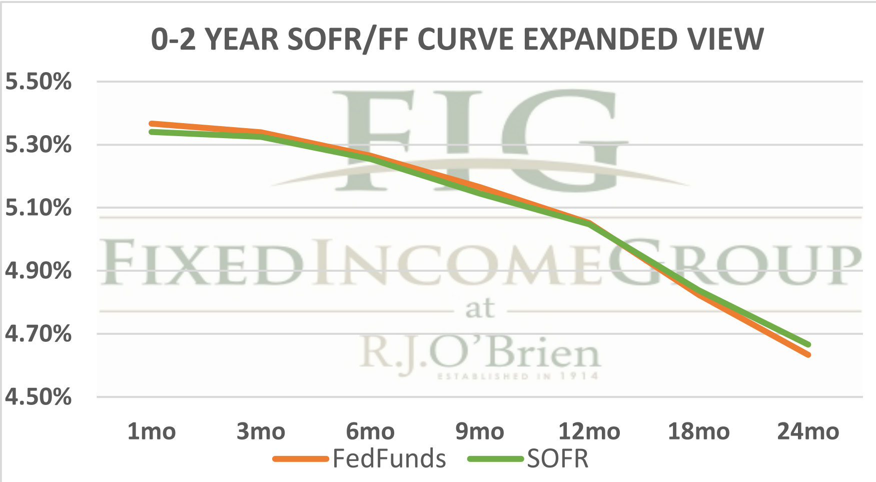
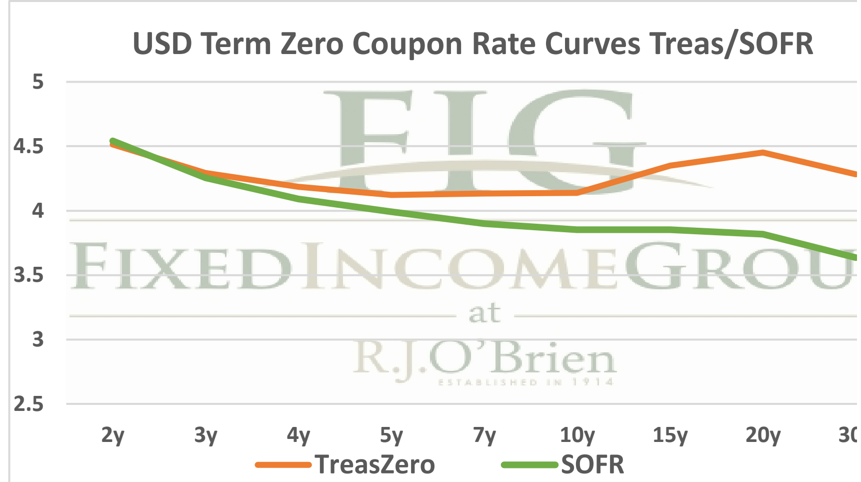
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.34046%	**5.32507%**	**5.25450%**	**5.14476%**	**5.04758%**	**4.83860%**	**4.66610%**	**4.46397%**
1.004598732	1.013608511	1.026856311	1.039300232	1.051176817	1.073788622	1.094618097	1.135779235
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
3/28/2024	3/28/2024	3/28/2024	3/28/2024	3/28/2024	3/28/2024	3/28/2024	3/28/2024
4/27/2024	6/27/2024	9/27/2024	12/27/2024	3/27/2025	9/27/2025	3/27/2026	3/27/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.36687%	**5.33932%**	**5.26467%**	**5.16505%**	**5.05207%**	**4.82439%**	**4.63360%**	
100.46215%	**101.36449%**	**102.69083%**	**103.94552%**	**105.12224%**	**107.35720%**	**109.39592%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
3/28/2024	**3/28/2024**	**3/28/2024**	**3/28/2024**	**3/28/2024**	**3/28/2024**	**3/28/2024**	
4/27/2024	**6/27/2024**	**9/27/2024**	**12/27/2024**	**3/27/2025**	**9/27/2025**	**3/27/2026**	
31	92	184	275	365	549	730	
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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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