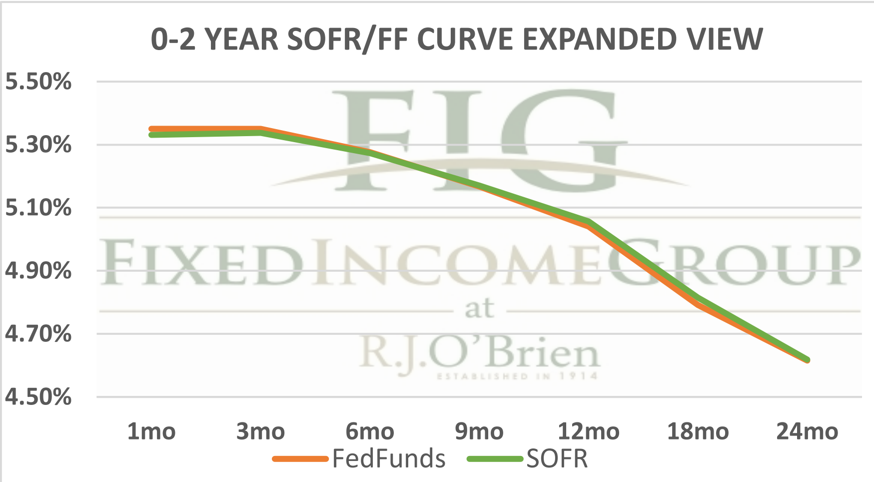
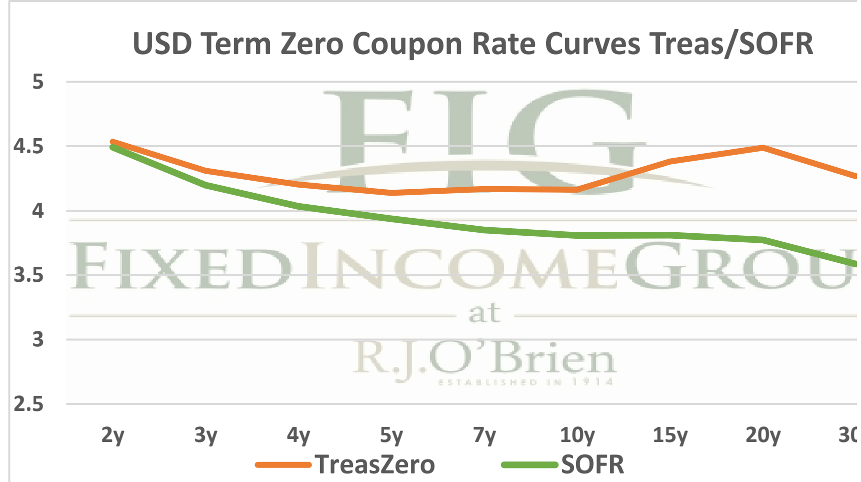
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.33114%	**5.33751%**	**5.27298%**	**5.17085%**	**5.05686%**	**4.81531%**	**4.61848%**	**4.40522%**
1.004590707	1.013640314	1.026950804	1.03949953	1.051270951	1.073433433	1.093652601	1.133992144
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
3/5/2024	3/5/2024	3/5/2024	3/5/2024	3/5/2024	3/5/2024	3/5/2024	3/5/2024
4/4/2024	6/4/2024	9/4/2024	12/4/2024	3/4/2025	9/4/2025	3/4/2026	3/4/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns

5.35004%	**5.35017%**	**5.27590%**	**5.16723%**	**5.04096%**	**4.79204%**	**4.61530%**	
100.46070%	**101.36726%**	**102.69657%**	**103.94719%**	**105.11097%**	**107.30787%**	**109.35881%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
3/5/2024	**3/5/2024**	**3/5/2024**	**3/5/2024**	**3/5/2024**	**3/5/2024**	**3/5/2024**	
4/4/2024	**6/4/2024**	**9/4/2024**	**12/4/2024**	**3/4/2025**	**9/4/2025**	**3/4/2026**	
31	92	184	275	365	549	730	

3/5/2024 6:10 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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