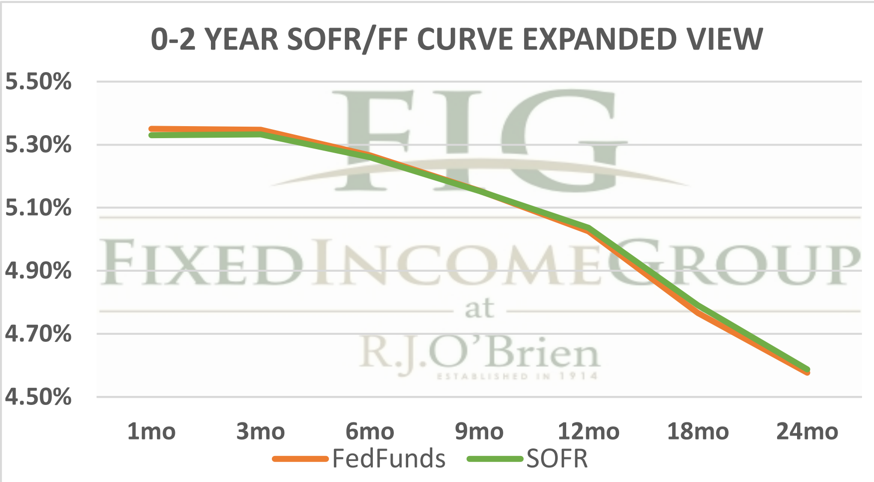
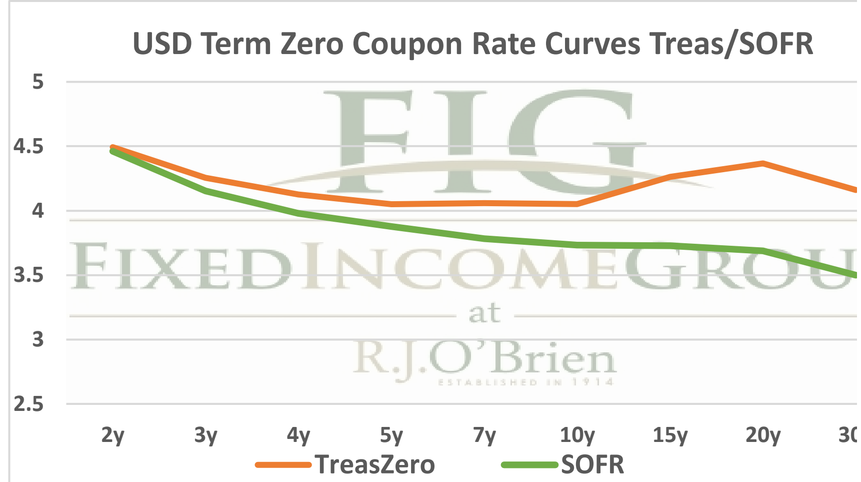
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.32993%	**5.33267%**	**5.25992%**	**5.15346%**	**5.03651%**	**4.79061%**	**4.58743%**	**4.35758%**
1.004589662	1.013627929	1.026884012	1.039366678	1.051064645	1.073056857	1.093022835	1.132543018
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
3/7/2024	3/7/2024	3/7/2024	3/7/2024	3/7/2024	3/7/2024	3/7/2024	3/7/2024
4/6/2024	6/6/2024	9/6/2024	12/6/2024	3/6/2025	9/6/2025	3/6/2026	3/6/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns

5.35030%	**5.34694%**	**5.26645%**	**5.15402%**	**5.02486%**	**4.76628%**	**4.57687%**	
100.46072%	**101.36644%**	**102.69174%**	**103.93710%**	**105.09465%**	**107.26858%**	**109.28087%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
3/7/2024	**3/7/2024**	**3/7/2024**	**3/7/2024**	**3/7/2024**	**3/7/2024**	**3/7/2024**	
4/6/2024	**6/6/2024**	**9/6/2024**	**12/6/2024**	**3/6/2025**	**9/6/2025**	**3/6/2026**	
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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