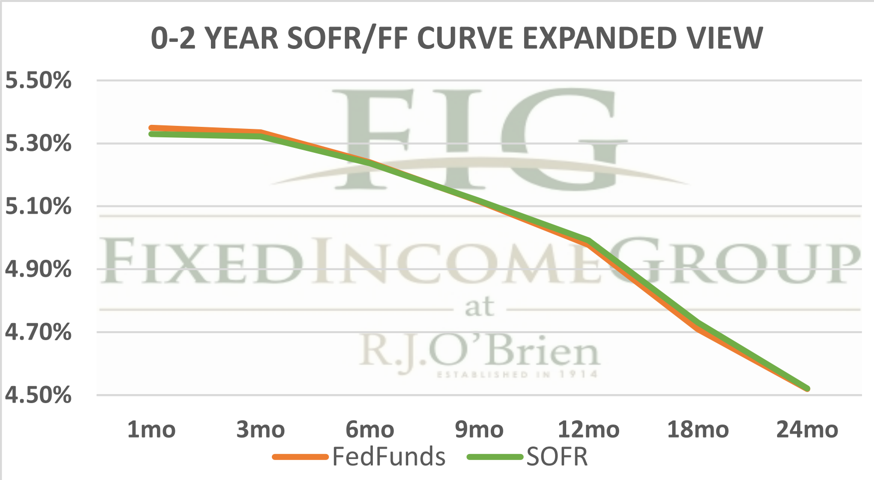
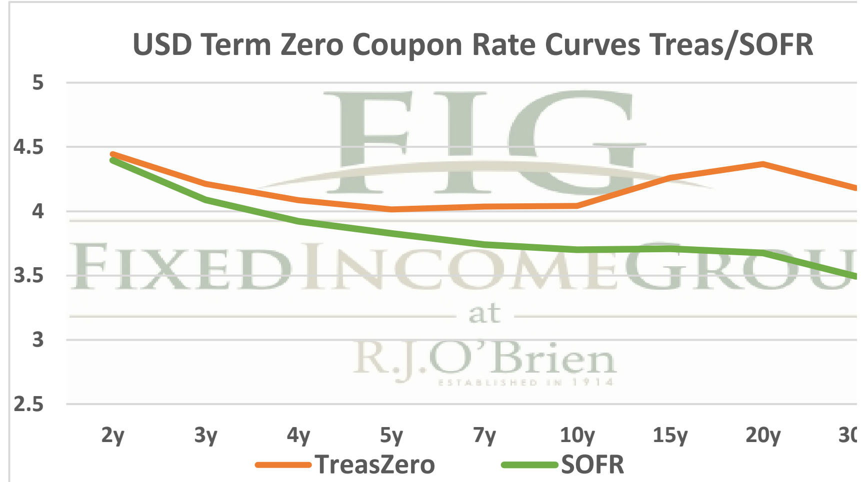
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.32969%	**5.32198%**	**5.23653%**	**5.11763%**	**4.99164%**	**4.73064%**	**4.52125%**	**4.29035%**
1.004589451	1.013600626	1.026764466	1.039092992	1.050609671	1.072142223	1.091680959	1.13049829
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
3/8/2024	3/8/2024	3/8/2024	3/8/2024	3/8/2024	3/8/2024	3/8/2024	3/8/2024
4/7/2024	6/7/2024	9/7/2024	12/7/2024	3/7/2025	9/7/2025	3/7/2026	3/7/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.34961%	**5.33495%**	**5.23955%**	**5.11537%**	**4.97754%**	**4.70972%**	**4.51941%**	
100.46066%	**101.36338%**	**102.67799%**	**103.90757%**	**105.04667%**	**107.18232%**	**109.16435%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
3/8/2024	**3/8/2024**	**3/8/2024**	**3/8/2024**	**3/8/2024**	**3/8/2024**	**3/8/2024**	
4/7/2024	**6/7/2024**	**9/7/2024**	**12/7/2024**	**3/7/2025**	**9/7/2025**	**3/7/2026**	
31	92	184	275	365	549	730	
						3/8/2024 6:18 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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