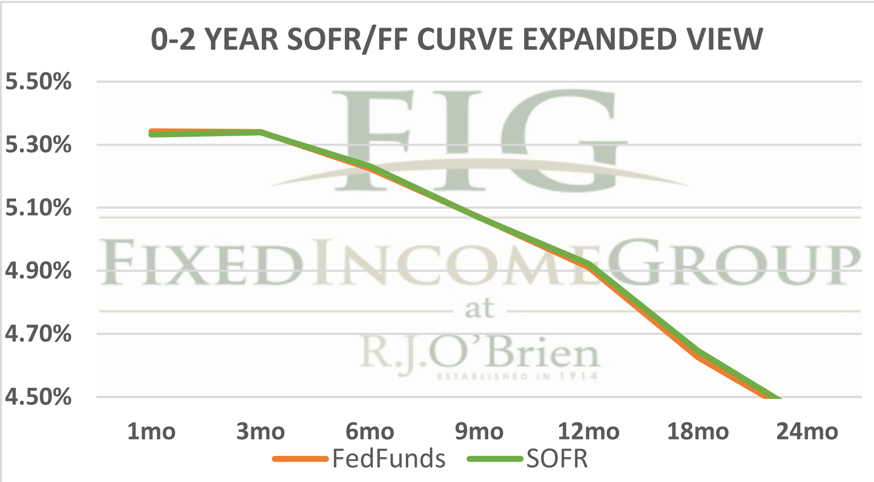
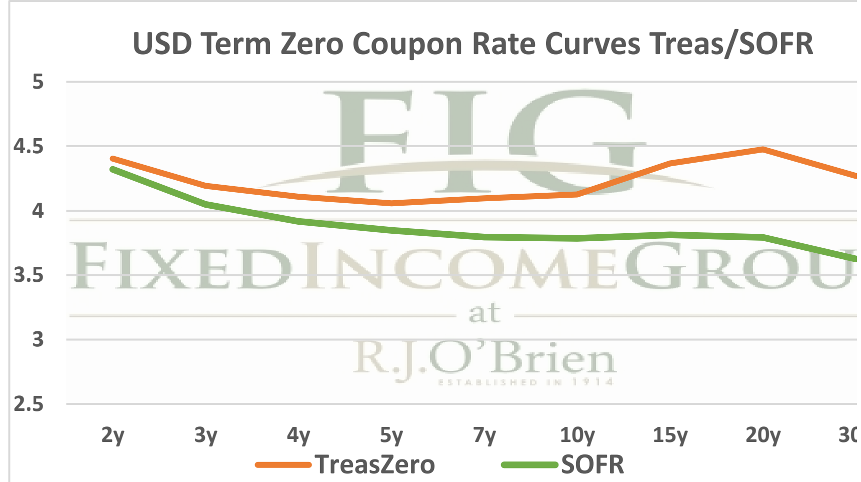
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
5.33217%	**5.33894%**	**5.23192%**	**5.06898%**	**4.92217%**	**4.64637%**	**4.43518%**	**4.24381%**
1.004295362	1.013347354	1.026450266	1.038580581	1.050042059	1.070599047	1.090058851	1.129200366
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/6/2024	2/6/2024	2/6/2024	2/6/2024	2/6/2024	2/6/2024	2/6/2024	2/6/2024
3/5/2024	5/5/2024	8/5/2024	11/5/2024	2/5/2025	8/5/2025	2/5/2026	2/5/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34235%	**5.34012%**	**5.22433%**	**5.06972%**	**4.91193%**	**4.62605%**	**4.42443%**	
100.43036%	**101.33503%**	**102.64119%**	**103.85862%**	**104.99380%**	**107.02903%**	**108.98405%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/6/2024	**2/6/2024**	**2/6/2024**	**2/6/2024**	**2/6/2024**	**2/6/2024**	**2/6/2024**	
3/5/2024	**5/5/2024**	**8/5/2024**	**11/5/2024**	**2/5/2025**	**8/5/2025**	**2/5/2026**	
29	90	182	274	366	547	731	
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