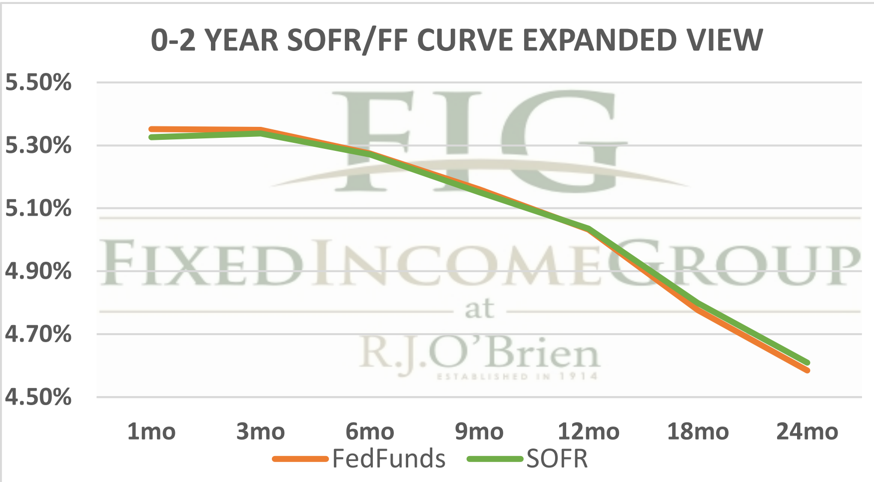
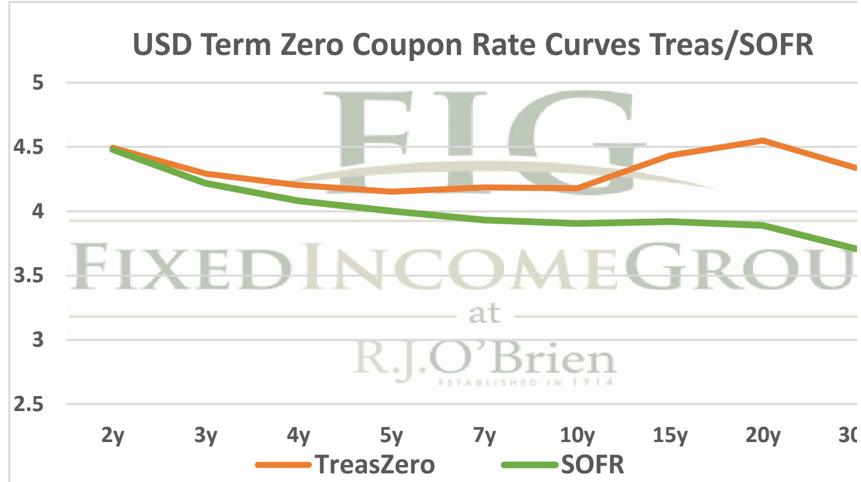
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.32636%	**5.33780%**	**5.27060%**	**5.15115%**	**5.03520%**	**4.79850%**	**4.60955%**	**4.43290%**
1.004290683	1.013344507	1.026645816	1.039205953	1.05119116	1.072910546	1.093599534	1.134957259
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/16/2024	2/16/2024	2/16/2024	2/16/2024	2/16/2024	2/16/2024	2/16/2024	2/16/2024
3/15/2024	5/15/2024	8/15/2024	11/15/2024	2/15/2025	8/15/2025	2/15/2026	2/15/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns

5.35167%	**5.34955%**	**5.27457%**	**5.16069%**	**5.03204%**	**4.77649%**	**4.58473%**	
100.43111%	**101.33739%**	**102.66659%**	**103.92786%**	**105.11591%**	**107.25761%**	**109.30955%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/16/2024	**2/16/2024**	**2/16/2024**	**2/16/2024**	**2/16/2024**	**2/16/2024**	**2/16/2024**	
3/15/2024	**5/15/2024**	**8/15/2024**	**11/15/2024**	**2/15/2025**	**8/15/2025**	**2/15/2026**	
29	90	182	274	366	547	731	

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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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