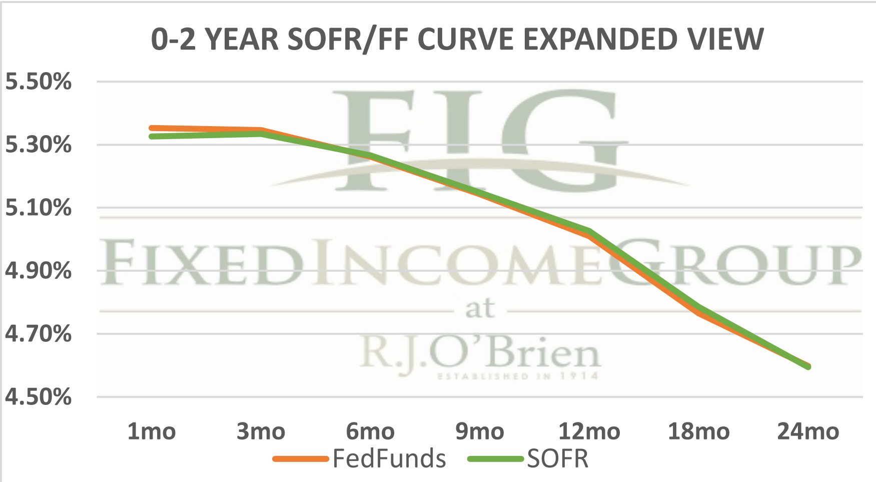
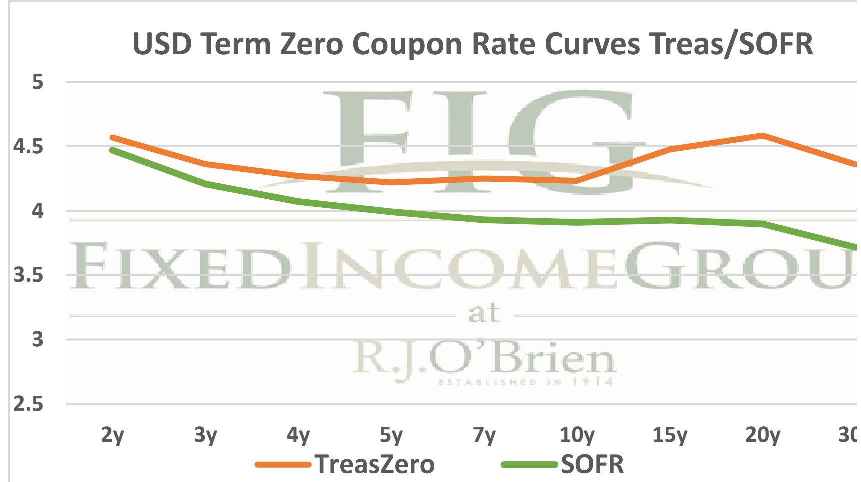
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.32602%	**5.33407%**	**5.26568%**	**5.14794%**	**5.02591%**	**4.78560%**	**4.59447%**	**4.41684%**
1.004290402	1.013335186	1.026620924	1.039181536	1.051096717	1.07271446	1.093293361	1.134468206
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/20/2024	2/20/2024	2/20/2024	2/20/2024	2/20/2024	2/20/2024	2/20/2024	2/20/2024
3/19/2024	5/19/2024	8/19/2024	11/19/2024	2/19/2025	8/19/2025	2/19/2026	2/19/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns

5.35284%	**5.34586%**	**5.26220%**	**5.14284%**	**5.01015%**	**4.76564%**	**4.59800%**	
100.43120%	**101.33646%**	**102.66034%**	**103.91427%**	**105.09365%**	**107.24112%**	**109.33650%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/20/2024	**2/20/2024**	**2/20/2024**	**2/20/2024**	**2/20/2024**	**2/20/2024**	**2/20/2024**	
3/19/2024	**5/19/2024**	**8/19/2024**	**11/19/2024**	**2/19/2025**	**8/19/2025**	**2/19/2026**	
29	90	182	274	366	547	731	

2/20/2024 6:58 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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