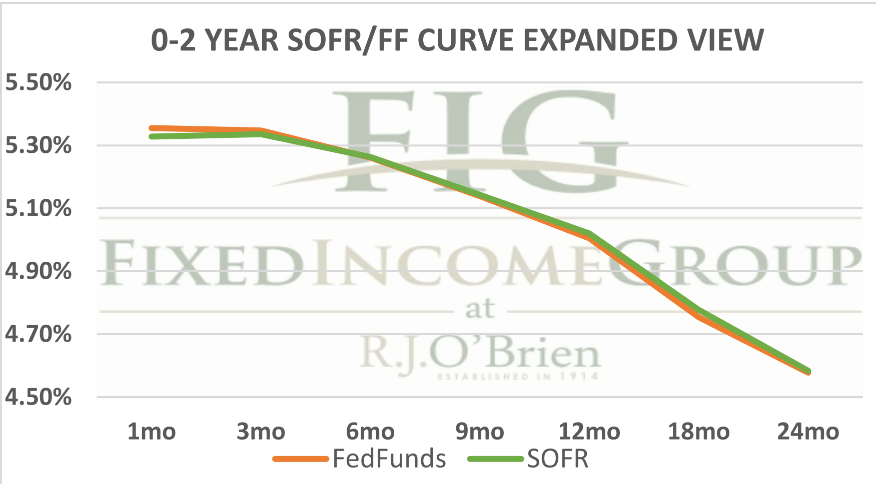
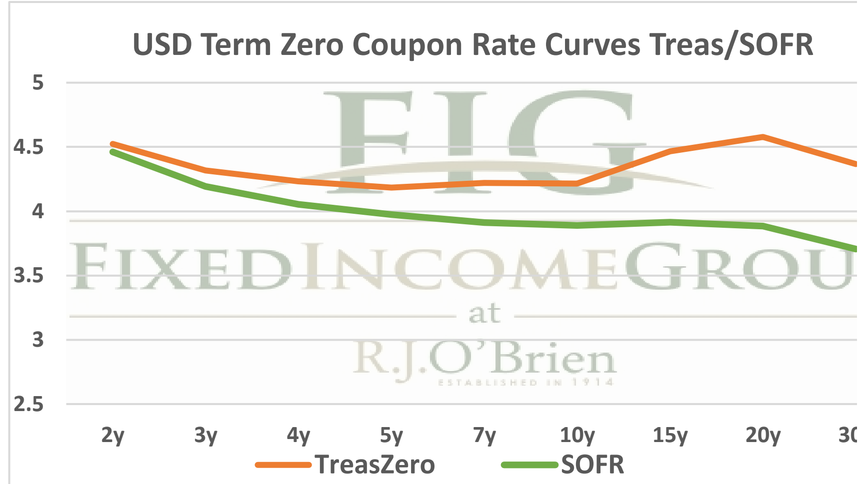
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.32791%	**5.33549%**	**5.26312%**	**5.14331%**	**5.02053%**	**4.77770%**	**4.58372%**	**4.40234%**
1.004291928	1.013338722	1.02660799	1.039146323	1.051042047	1.072594444	1.093074924	1.134026737
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/21/2024	2/21/2024	2/21/2024	2/21/2024	2/21/2024	2/21/2024	2/21/2024	2/21/2024
3/20/2024	5/20/2024	8/20/2024	11/20/2024	2/20/2025	8/20/2025	2/20/2026	2/20/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns

5.35497%	**5.34724%**	**5.26088%**	**5.13920%**	**5.00501%**	**4.75454%**	**4.57772%**	
100.43137%	**101.33681%**	**102.65967%**	**103.91151%**	**105.08843%**	**107.22425%**	**109.29531%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/21/2024	**2/21/2024**	**2/21/2024**	**2/21/2024**	**2/21/2024**	**2/21/2024**	**2/21/2024**	
3/20/2024	**5/20/2024**	**8/20/2024**	**11/20/2024**	**2/20/2025**	**8/20/2025**	**2/20/2026**	
29	90	182	274	366	547	731	

2/21/2024 6:15 ct

For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439

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