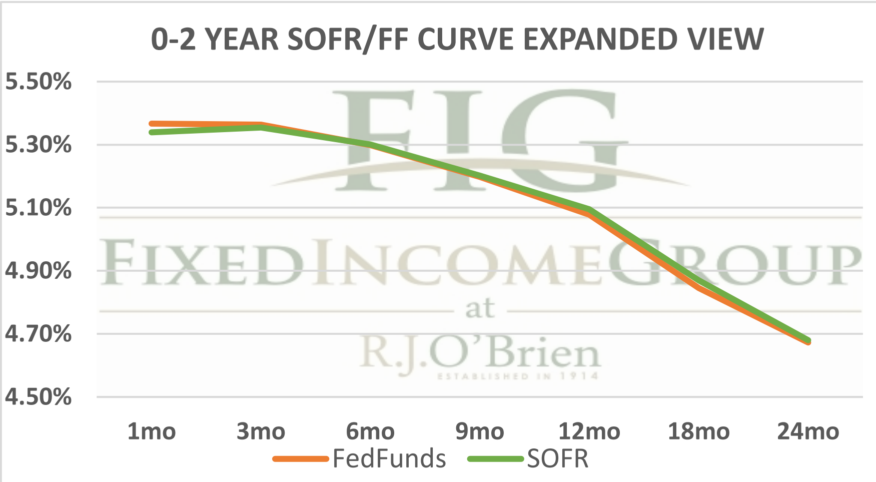
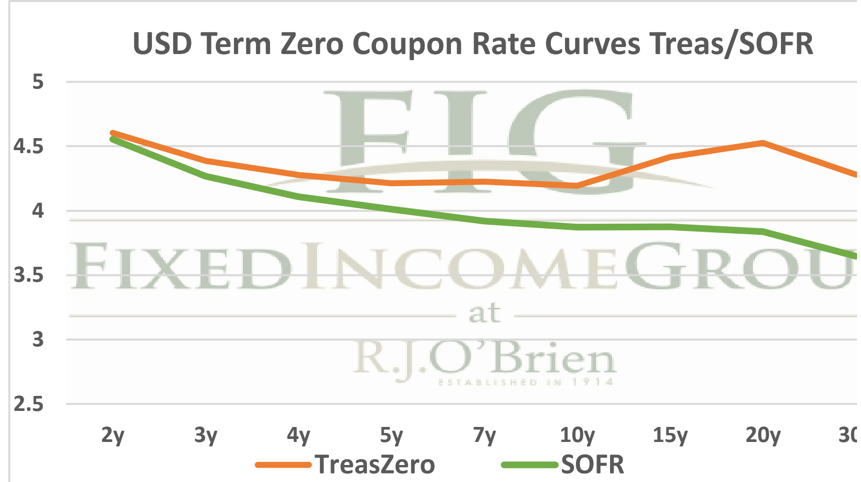
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.33904%	**5.35441%**	**5.30072%**	**5.20206%**	**5.09500%**	**4.87028%**	**4.68007%**	**4.48030%**
1.004300895	1.013386029	1.026798078	1.039593492	1.05179918	1.074001224	1.095031471	1.136400237
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/26/2024	2/26/2024	2/26/2024	2/26/2024	2/26/2024	2/26/2024	2/26/2024	2/26/2024
3/25/2024	5/25/2024	8/25/2024	11/25/2024	2/25/2025	8/25/2025	2/25/2026	2/25/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36673%	**5.36392%**	**5.29893%**	**5.19797%**	**5.07785%**	**4.84557%**	**4.67265%**	
100.43232%	**101.34098%**	**102.67890%**	**103.95623%**	**105.16248%**	**107.36258%**	**109.48808%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/26/2024	**2/26/2024**	**2/26/2024**	**2/26/2024**	**2/26/2024**	**2/26/2024**	**2/26/2024**	
3/25/2024	**5/25/2024**	**8/25/2024**	**11/25/2024**	**2/25/2025**	**8/25/2025**	**2/25/2026**	
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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