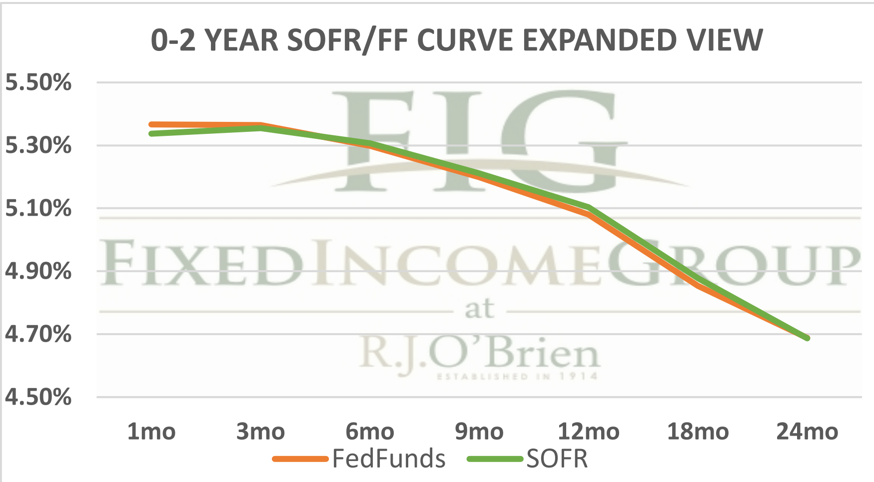
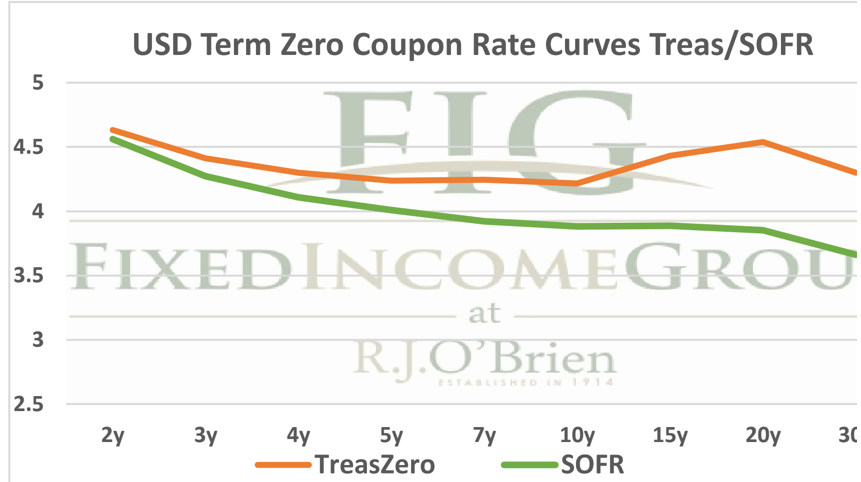
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.33741%	**5.35475%**	**5.30621%**	**5.21098%**	**5.10352%**	**4.87787%**	**4.68680%**	**4.48450%**
1.004299579	1.01338687	1.026825859	1.039661371	1.051885746	1.074116584	1.095168067	1.136528107
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/27/2024	2/27/2024	2/27/2024	2/27/2024	2/27/2024	2/27/2024	2/27/2024	2/27/2024
3/26/2024	5/26/2024	8/26/2024	11/26/2024	2/26/2025	8/26/2025	2/26/2026	2/26/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36657%	**5.36480%**	**5.29875%**	**5.19890%**	**5.07980%**	**4.85385%**	**4.68812%**	
100.43231%	**101.34120%**	**102.67881%**	**103.95694%**	**105.16446%**	**107.37515%**	**109.51949%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/27/2024	**2/27/2024**	**2/27/2024**	**2/27/2024**	**2/27/2024**	**2/27/2024**	**2/27/2024**	
3/26/2024	**5/26/2024**	**8/26/2024**	**11/26/2024**	**2/26/2025**	**8/26/2025**	**2/26/2026**	
29	90	182	274	366	547	731	
						2/27/2024 7:13 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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