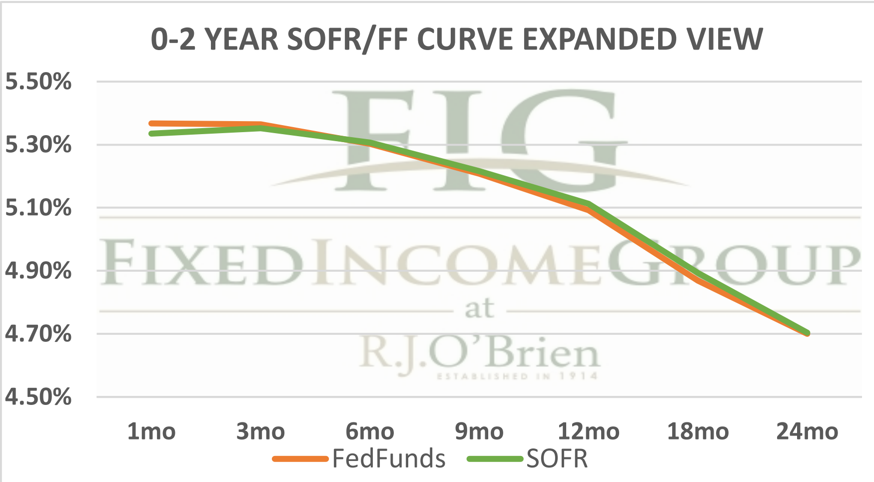
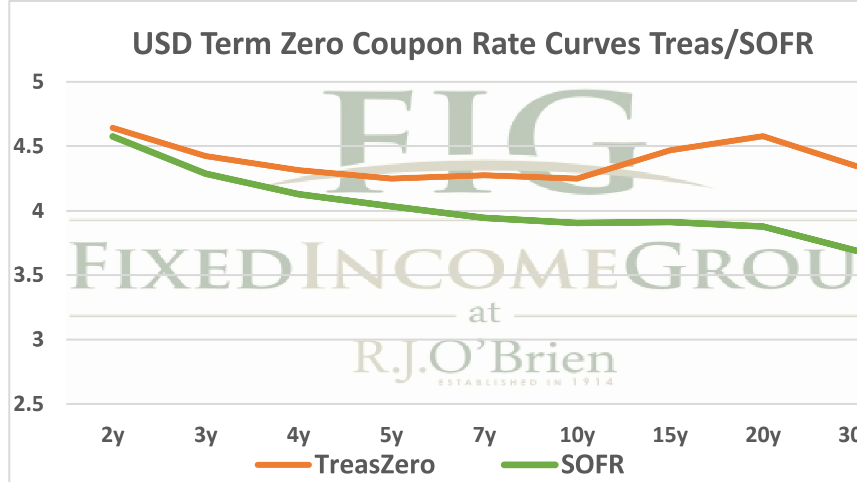
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.33560%	**5.35213%**	**5.30639%**	**5.21635%**	**5.11298%**	**4.89272%**	**4.70377%**	**4.50374%**
1.004298123	1.013380335	1.026826732	1.039702246	1.051981933	1.074342166	1.095512763	1.137113766
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/28/2024	2/28/2024	2/28/2024	2/28/2024	2/28/2024	2/28/2024	2/28/2024	2/28/2024
3/27/2024	5/27/2024	8/27/2024	11/27/2024	2/27/2025	8/27/2025	2/27/2026	2/27/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36748%	**5.36460%**	**5.30269%**	**5.20775%**	**5.09212%**	**4.86852%**	**4.70022%**	
100.43238%	**101.34115%**	**102.68081%**	**103.96368%**	**105.17699%**	**107.39744%**	**109.54405%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/28/2024	**2/28/2024**	**2/28/2024**	**2/28/2024**	**2/28/2024**	**2/28/2024**	**2/28/2024**	
3/27/2024	**5/27/2024**	**8/27/2024**	**11/27/2024**	**2/27/2025**	**8/27/2025**	**2/27/2026**	
29	90	182	274	366	547	731	
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