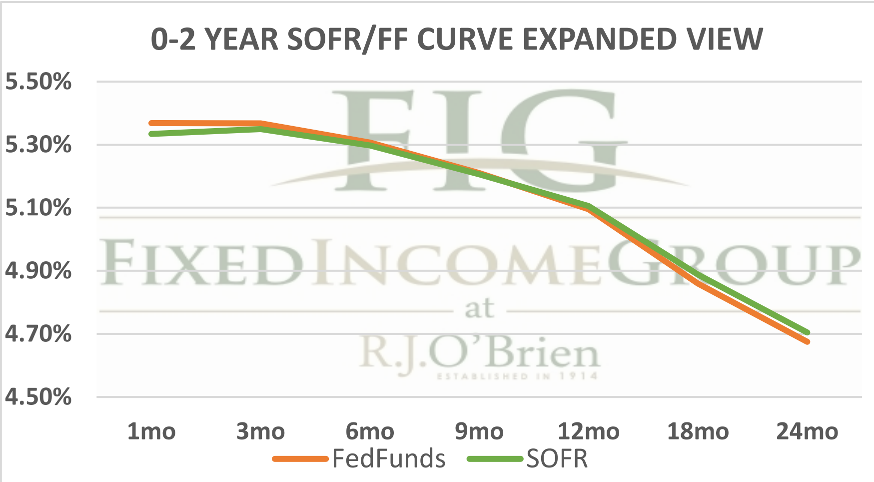
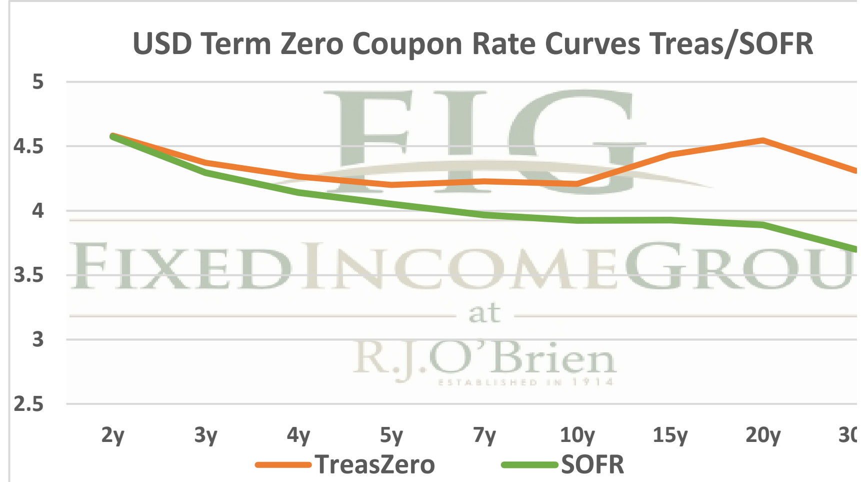
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.33367%	**5.34943%**	**5.29787%**	**5.20642%**	**5.10603%**	**4.88847%**	**4.70442%**	**4.51353%**
1.004296567	1.013373576	1.026783684	1.039626673	1.051769431	1.074277653	1.095395274	1.137286497
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/29/2024	2/29/2024	2/29/2024	2/29/2024	2/29/2024	2/29/2024	2/29/2024	2/29/2024
3/28/2024	5/28/2024	8/28/2024	11/28/2024	2/27/2025	8/28/2025	2/27/2026	2/27/2027
29	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns							
5.36842%	**5.36770%**	**5.30622%**	**5.21030%**	**5.09562%**	**4.85996%**	**4.67488%**	
100.43246%	**101.34193%**	**102.68259%**	**103.96561%**	**105.16640%**	**107.38444%**	**109.47962%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/29/2024	**2/29/2024**	**2/29/2024**	**2/29/2024**	**2/29/2024**	**2/29/2024**	**2/29/2024**	
3/28/2024	**5/28/2024**	**8/28/2024**	**11/28/2024**	**2/27/2025**	**8/28/2025**	**2/27/2026**	
29	90	182	274	365	547	730	
						2/29/2024 6:17 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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