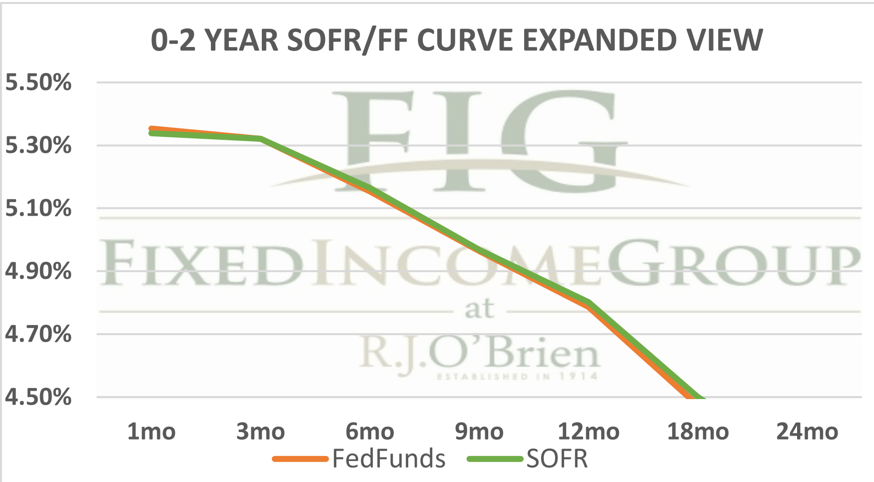
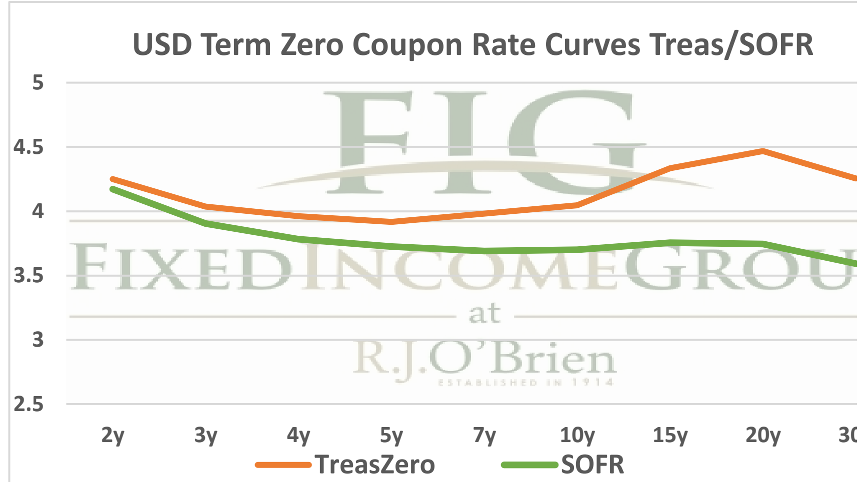
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.33856%	**5.32131%**	**5.16455%**	**4.96805%**	**4.80143%**	**4.50053%**	**4.27828%**	**4.08534%**
1.004448798	1.013451082	1.02610968	1.037812365	1.048814519	1.068383086	1.086872831	1.124376021
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
1/30/2024	1/30/2024	1/30/2024	1/30/2024	1/30/2024	1/30/2024	1/30/2024	1/30/2024
2/28/2024	4/29/2024	7/29/2024	10/29/2024	1/29/2025	7/29/2025	1/29/2026	1/29/2027
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns

5.35343%	**5.32134%**	**5.15320%**	**4.96476%**	**4.78641%**	**4.47396%**	**4.26083%**	
100.44612%	**101.34512%**	**102.60523%**	**103.77873%**	**104.86619%**	**106.79793%**	**108.65184%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
1/30/2024	**1/30/2024**	**1/30/2024**	**1/30/2024**	**1/30/2024**	**1/30/2024**	**1/30/2024**	
2/28/2024	**4/29/2024**	**7/29/2024**	**10/29/2024**	**1/29/2025**	**7/29/2025**	**1/29/2026**	
30	91	182	274	366	547	731	

1/30/2024 6:04 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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