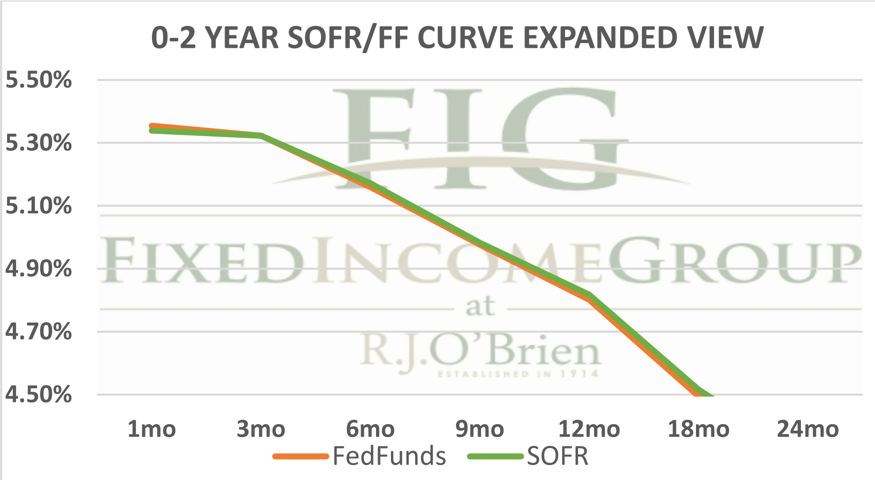
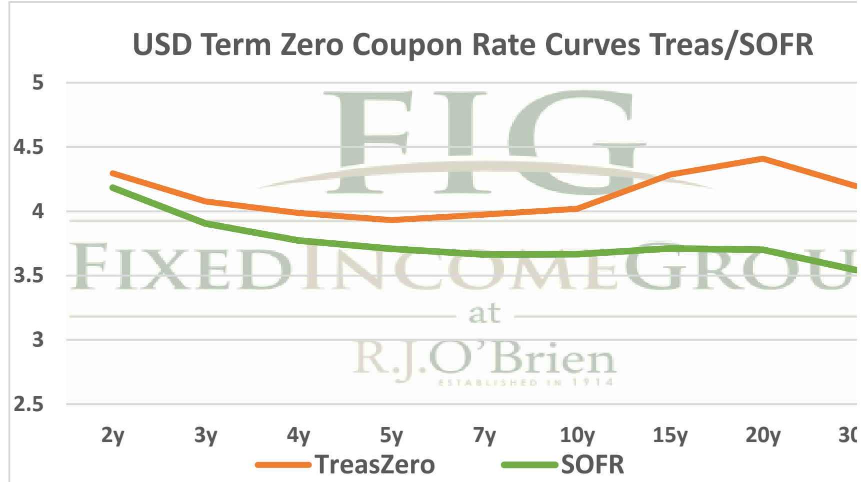
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.33908%	**5.32240%**	**5.17156%**	**4.98260%**	**4.81734%**	**4.51615%**	**4.29034%**	**4.08487%**
1.004300925	1.013305996	1.026145097	1.037923143	1.048976249	1.068620436	1.087117756	1.124361455
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
1/31/2024	1/31/2024	1/31/2024	1/31/2024	1/31/2024	1/31/2024	1/31/2024	1/31/2024
2/28/2024	4/29/2024	7/30/2024	10/30/2024	1/30/2025	7/30/2025	1/30/2026	1/30/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35445%	**5.32243%**	**5.15910%**	**4.97629%**	**4.80158%**	**4.49523%**	**4.29187%**	
100.43133%	**101.33061%**	**102.60821%**	**103.78751%**	**104.88161%**	**106.83025%**	**108.71488%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
1/31/2024	**1/31/2024**	**1/31/2024**	**1/31/2024**	**1/31/2024**	**1/31/2024**	**1/31/2024**	
2/28/2024	**4/29/2024**	**7/30/2024**	**10/30/2024**	**1/30/2025**	**7/30/2025**	**1/30/2026**	
29	90	182	274	366	547	731	
						1/31/2024 6:09 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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