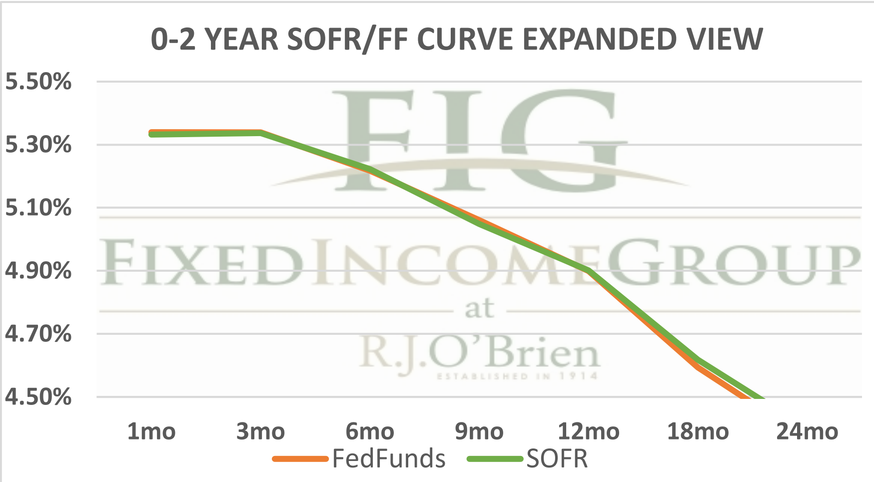
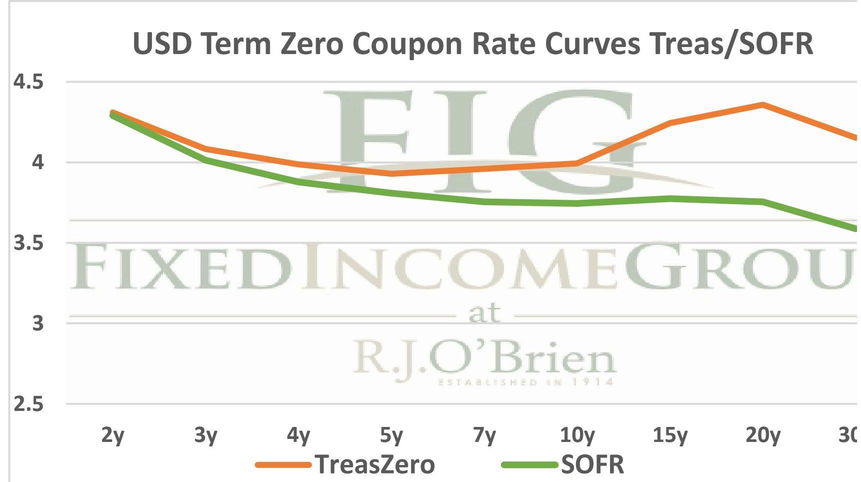
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.33217%	**5.33677%**	**5.22283%**	**5.04860%**	**4.90109%**	**4.61780%**	**4.39962%**	**4.20112%**
1.004295362	1.013341924	1.026404288	1.038425418	1.049827721	1.07016494	1.089336744	1.127900704
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/5/2024	2/5/2024	2/5/2024	2/5/2024	2/5/2024	2/5/2024	2/5/2024	2/5/2024
3/4/2024	5/4/2024	8/4/2024	11/4/2024	2/4/2025	8/4/2025	2/4/2026	2/4/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.33965%	**5.33897%**	**5.21776%**	**5.06047%**	**4.89898%**	**4.59361%**	**4.36719%**	
100.43014%	**101.33474%**	**102.63787%**	**103.85158%**	**104.98063%**	**106.97974%**	**108.86782%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/5/2024	**2/5/2024**	**2/5/2024**	**2/5/2024**	**2/5/2024**	**2/5/2024**	**2/5/2024**	
3/4/2024	**5/4/2024**	**8/4/2024**	**11/4/2024**	**2/4/2025**	**8/4/2025**	**2/4/2026**	
29	90	182	274	366	547	731	
						2/5/2024 8:48 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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