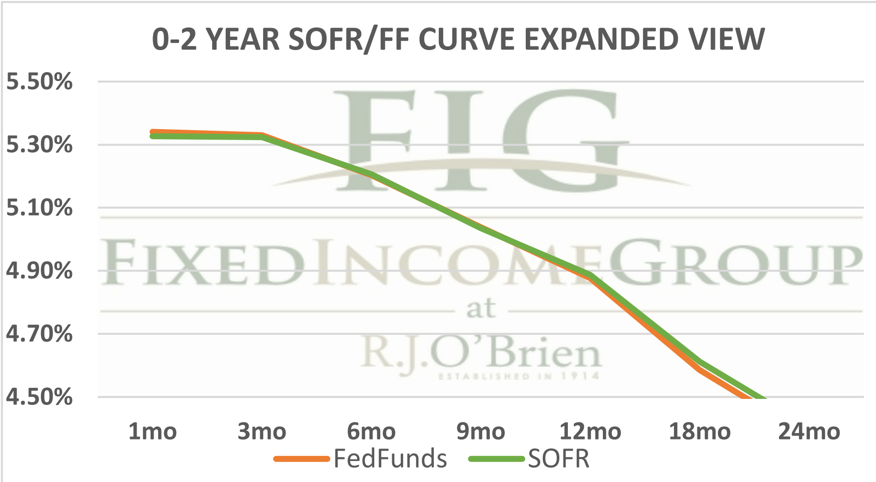
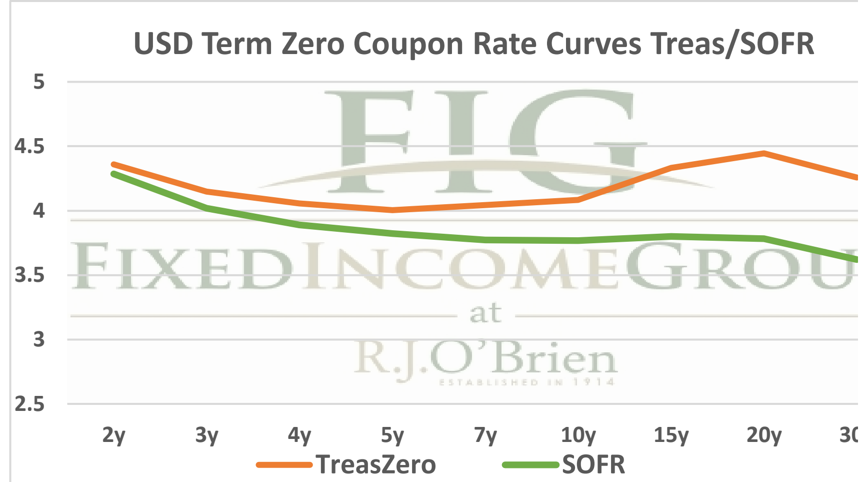
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.32684%	**5.32434%**	**5.20618%**	**5.03515%**	**4.88670%**	**4.61148%**	**4.40332%**	**4.21655%**
1.004291064	1.013310839	1.026320128	1.038323121	1.049681499	1.07006889	1.089411952	1.128370386
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/8/2024	2/8/2024	2/8/2024	2/8/2024	2/8/2024	2/8/2024	2/8/2024	2/8/2024
3/7/2024	5/7/2024	8/7/2024	11/7/2024	2/7/2025	8/7/2025	2/7/2026	2/7/2027
29	90	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34067%	**5.33020%**	**5.20342%**	**5.03838%**	**4.87715%**	**4.58504%**	**4.37440%**	
100.43022%	**101.33255%**	**102.63062%**	**103.83477%**	**104.95844%**	**106.96672%**	**108.88245%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/8/2024	**2/8/2024**	**2/8/2024**	**2/8/2024**	**2/8/2024**	**2/8/2024**	**2/8/2024**	
3/7/2024	**5/7/2024**	**8/7/2024**	**11/7/2024**	**2/7/2025**	**8/7/2025**	**2/7/2026**	
29	90	182	274	366	547	731	
						2/8/2024 6:19 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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