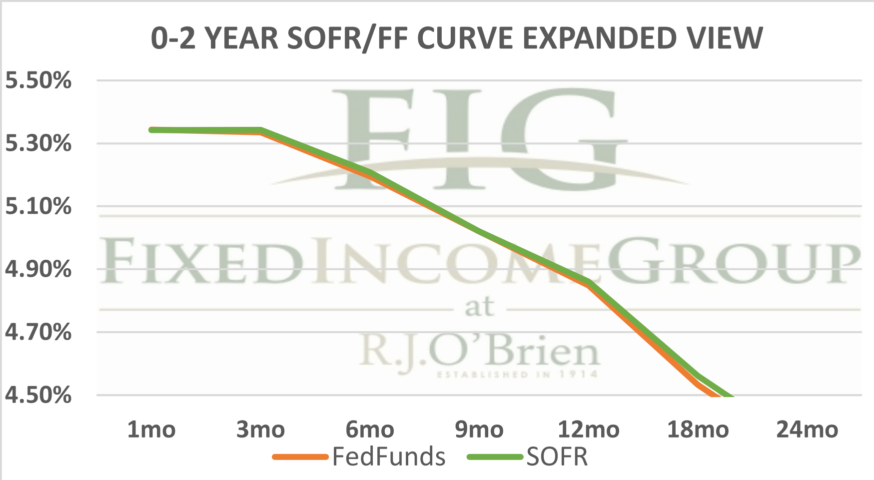
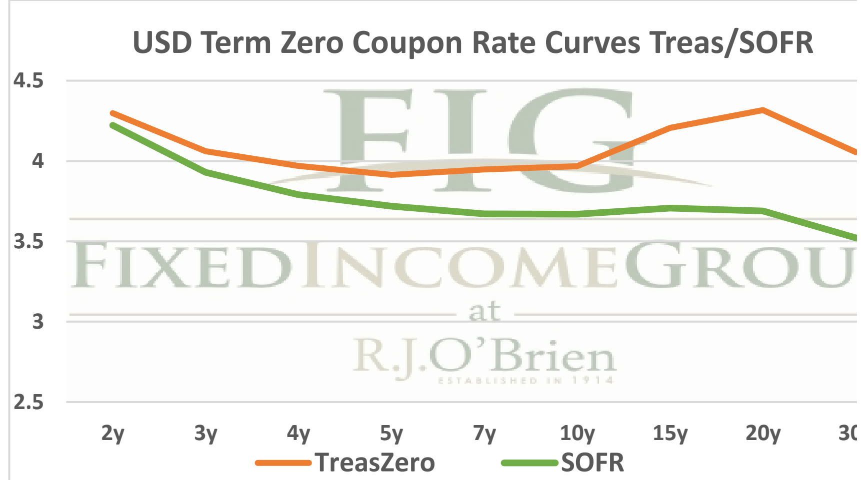
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.34259%	**5.34307%**	**5.20818%**	**5.02059%**	**4.86053%**	**4.56113%**	**4.32793%**	**4.11258%**
1.00460056	1.013506085	1.026330245	1.038212278	1.049415354	1.069303816	1.087880993	1.125205204
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
1/9/2024	1/9/2024	1/9/2024	1/9/2024	1/9/2024	1/9/2024	1/9/2024	1/9/2024
2/8/2024	4/8/2024	7/8/2024	10/8/2024	1/8/2025	7/8/2025	1/8/2026	1/8/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34369%	**5.33525%**	**5.19470%**	**5.02045%**	**4.84840%**	**4.53212%**	**4.29986%**	
100.46015%	**101.34863%**	**102.62621%**	**103.82112%**	**104.92920%**	**106.88630%**	**108.73111%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
1/9/2024	**1/9/2024**	**1/9/2024**	**1/9/2024**	**1/9/2024**	**1/9/2024**	**1/9/2024**	
2/8/2024	**4/8/2024**	**7/8/2024**	**10/8/2024**	**1/8/2025**	**7/8/2025**	**1/8/2026**	
31	91	182	274	366	547	731	
						1/9/2024 6:05 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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