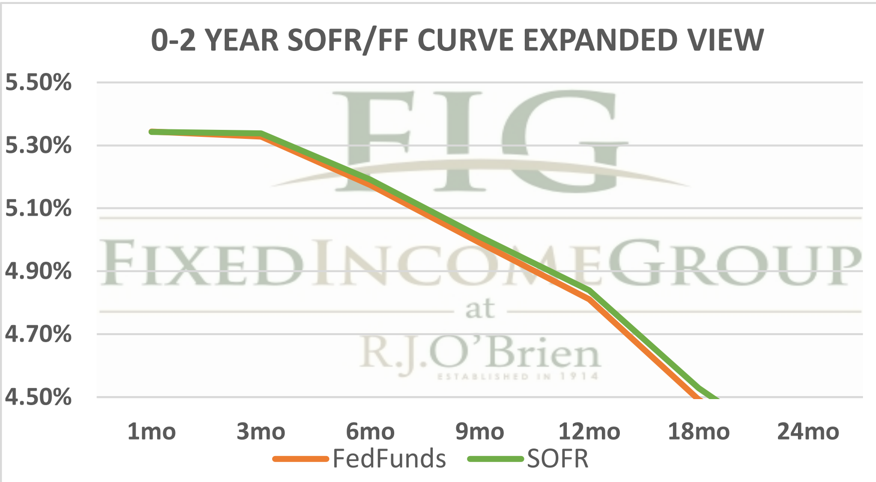
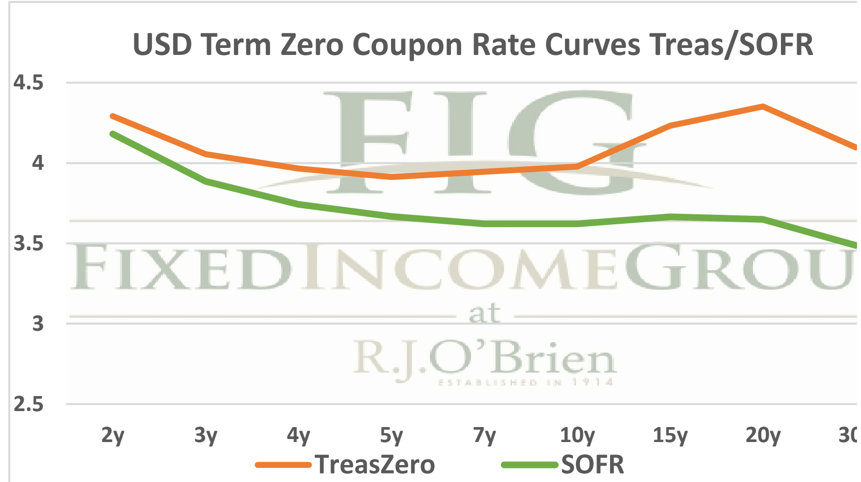
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.34270%	**5.33790%**	**5.19115%**	**5.00993%**	**4.83927%**	**4.52819%**	**4.29032%**	**4.06873%**
1.004600661	1.013493023	1.026244172	1.038131125	1.049199245	1.068803299	1.087117356	1.123870241
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
1/10/2024	1/10/2024	1/10/2024	1/10/2024	1/10/2024	1/10/2024	1/10/2024	1/10/2024
2/9/2024	4/9/2024	7/9/2024	10/9/2024	1/9/2025	7/9/2025	1/9/2026	1/9/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34380%	**5.32817%**	**5.17362%**	**4.99025%**	**4.81140%**	**4.49191%**	**4.27584%**	
100.46016%	**101.34684%**	**102.61555%**	**103.79814%**	**104.89159%**	**106.82522%**	**108.68234%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
1/10/2024	**1/10/2024**	**1/10/2024**	**1/10/2024**	**1/10/2024**	**1/10/2024**	**1/10/2024**	
2/9/2024	**4/9/2024**	**7/9/2024**	**10/9/2024**	**1/9/2025**	**7/9/2025**	**1/9/2026**	
31	91	182	274	366	547	731	
						1/10/2024 6:38 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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