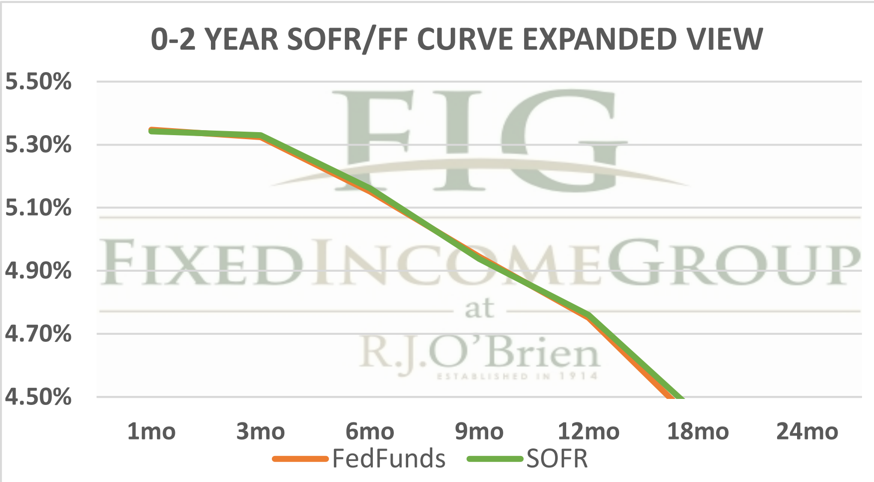
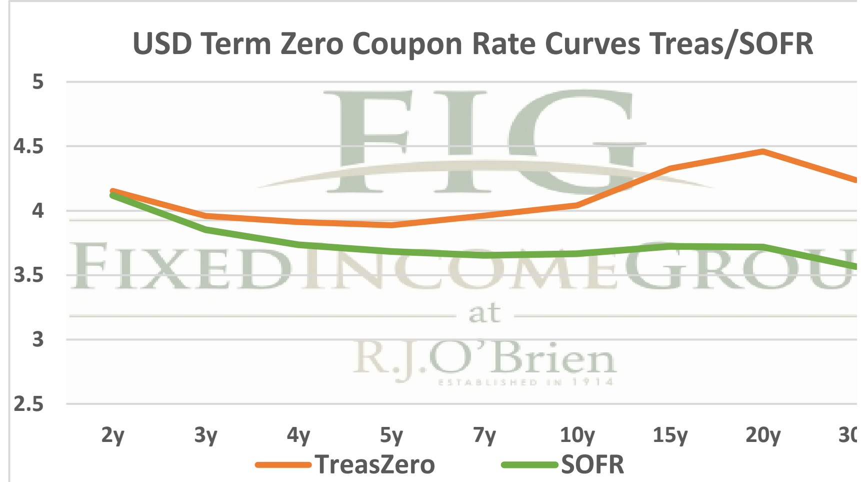
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.34229%	**5.33049%**	**5.16181%**	**4.93747%**	**4.75983%**	**4.44436%**	**4.21544%**	**4.02509%**
1.004600309	1.013474297	1.026095808	1.037579658	1.048391583	1.067529582	1.085596789	1.122541608
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
1/17/2024	1/17/2024	1/17/2024	1/17/2024	1/17/2024	1/17/2024	1/17/2024	1/17/2024
2/16/2024	4/16/2024	7/16/2024	10/16/2024	1/16/2025	7/16/2025	1/16/2026	1/16/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34737%	**5.32432%**	**5.15086%**	**4.94548%**	**4.75100%**	**4.41095%**	**4.16757%**	
100.46047%	**101.34587%**	**102.60404%**	**103.76406%**	**104.83019%**	**106.70220%**	**108.46248%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
1/17/2024	**1/17/2024**	**1/17/2024**	**1/17/2024**	**1/17/2024**	**1/17/2024**	**1/17/2024**	
2/16/2024	**4/16/2024**	**7/16/2024**	**10/16/2024**	**1/16/2025**	**7/16/2025**	**1/16/2026**	
31	91	182	274	366	547	731	
						1/17/2024 6:06 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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