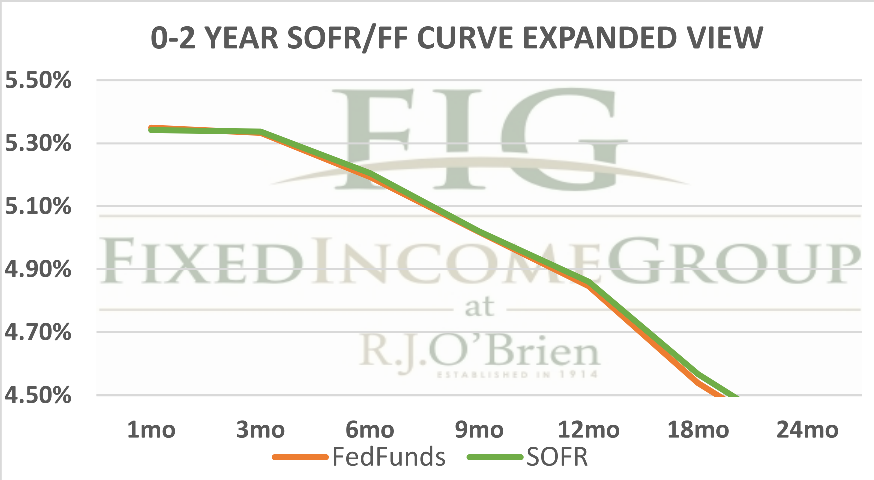
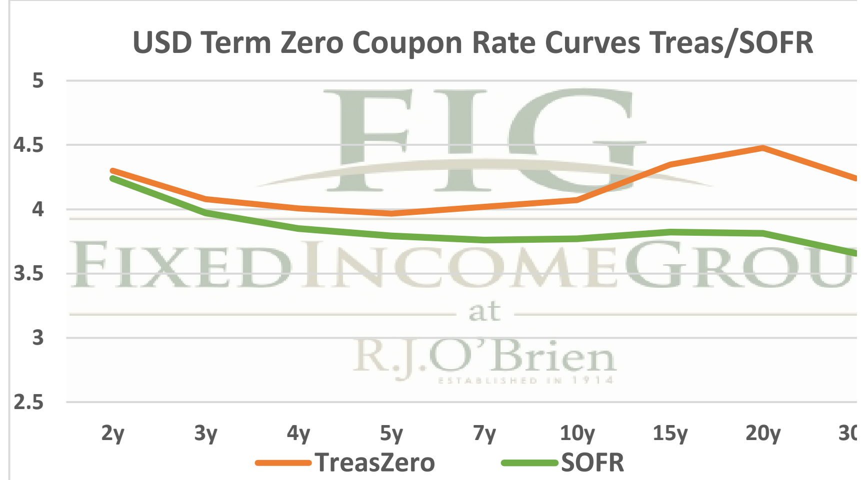
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.34191%	**5.33758%**	**5.20533%**	**5.01987%**	**4.86092%**	**4.56742%**	**4.34868%**	**4.15973%**
1.004599978	1.013492223	1.026315848	1.038206787	1.049419331	1.069399428	1.088302371	1.126640642
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
1/23/2024	1/23/2024	1/23/2024	1/23/2024	1/23/2024	1/23/2024	1/23/2024	1/23/2024
2/22/2024	4/22/2024	7/22/2024	10/22/2024	1/22/2025	7/22/2025	1/22/2026	1/22/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.34947%	**5.33308%**	**5.19318%**	**5.01844%**	**4.84628%**	**4.53915%**	**4.32332%**	
100.46065%	**101.34809%**	**102.62544%**	**103.81959%**	**104.92705%**	**106.89699%**	**108.77874%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
1/23/2024	**1/23/2024**	**1/23/2024**	**1/23/2024**	**1/23/2024**	**1/23/2024**	**1/23/2024**	
2/22/2024	**4/22/2024**	**7/22/2024**	**10/22/2024**	**1/22/2025**	**7/22/2025**	**1/22/2026**	
31	91	182	274	366	547	731	
						1/23/2024 6:10 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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