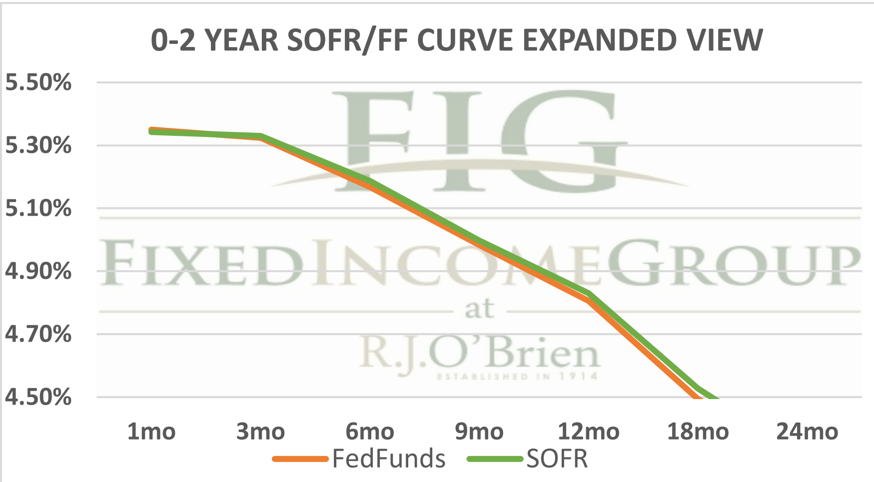
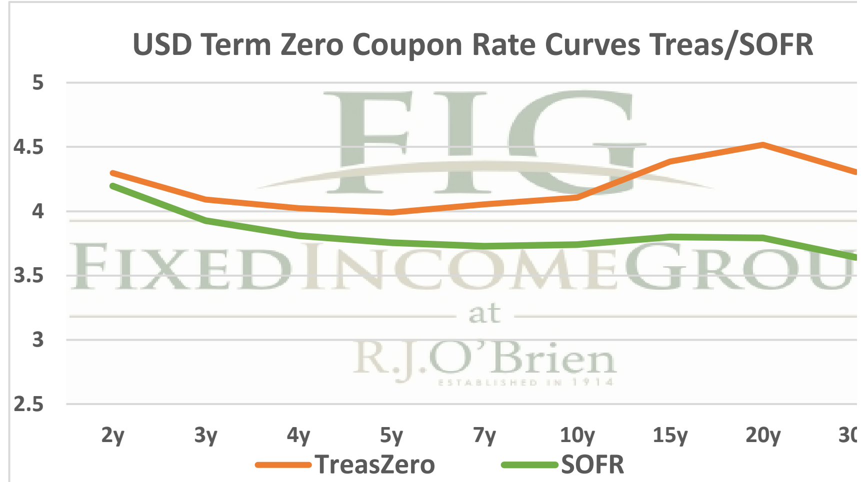
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.34247%	**5.32996%**	**5.18689%**	**4.99778%**	**4.83002%**	**4.52776%**	**4.30463%**	**4.11314%**
1.00460046	1.013472959	1.026222594	1.038038623	1.049105232	1.068796772	1.087407849	1.125222408
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
1/24/2024	1/24/2024	1/24/2024	1/24/2024	1/24/2024	1/24/2024	1/24/2024	1/24/2024
2/23/2024	4/23/2024	7/23/2024	10/23/2024	1/23/2025	7/23/2025	1/23/2026	1/23/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35003%	**5.32347%**	**5.16761%**	**4.98339%**	**4.80603%**	**4.49408%**	**4.28972%**	
100.46070%	**101.34565%**	**102.61251%**	**103.79292%**	**104.88613%**	**106.82850%**	**108.71052%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
1/24/2024	**1/24/2024**	**1/24/2024**	**1/24/2024**	**1/24/2024**	**1/24/2024**	**1/24/2024**	
2/23/2024	**4/23/2024**	**7/23/2024**	**10/23/2024**	**1/23/2025**	**7/23/2025**	**1/23/2026**	
31	91	182	274	366	547	731	
						1/24/2024 5:58 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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