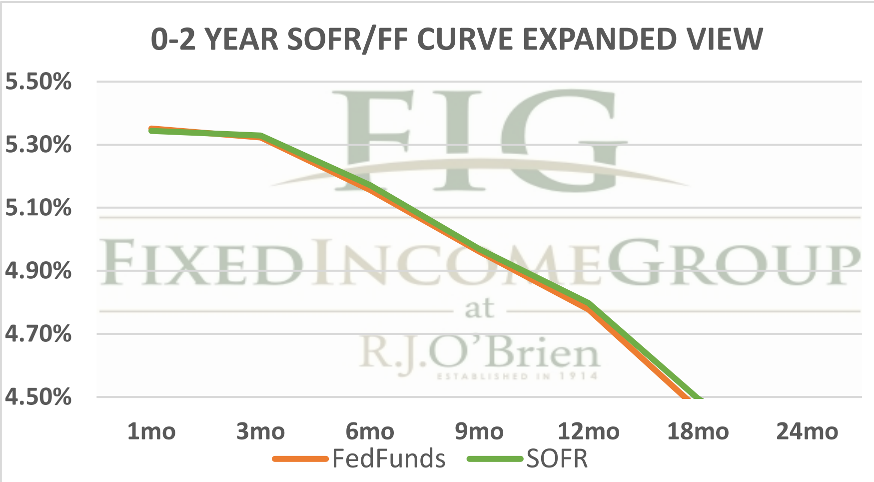
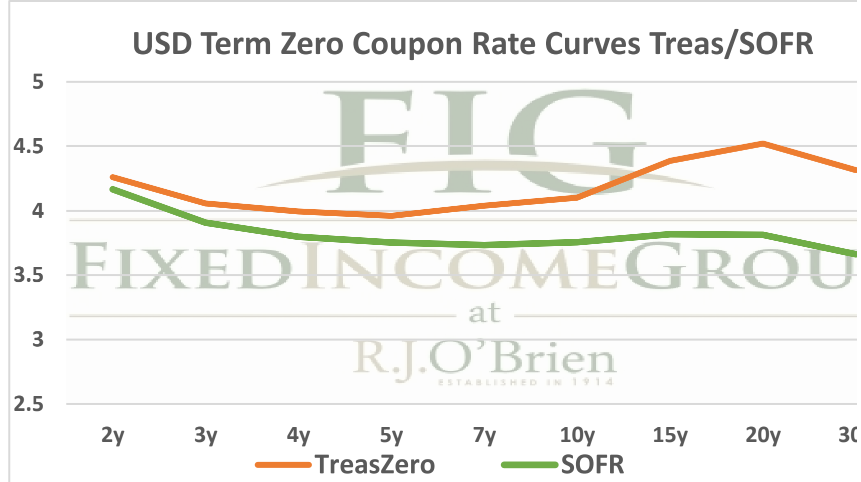
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.34366%	**5.32933%**	**5.17124%**	**4.96911%**	**4.79757%**	**4.49474%**	**4.27488%**	**4.09181%**
1.004601485	1.013471358	1.026143507	1.037820468	1.048775245	1.068295052	1.086803856	1.124572887
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
1/26/2024	1/26/2024	1/26/2024	1/26/2024	1/26/2024	1/26/2024	1/26/2024	1/26/2024
2/25/2024	4/25/2024	7/25/2024	10/25/2024	1/25/2025	7/25/2025	1/25/2026	1/25/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35122%	**5.32250%**	**5.15595%**	**4.96119%**	**4.77742%**	**4.46163%**	**4.24425%**	
100.46080%	**101.34541%**	**102.60662%**	**103.77602%**	**104.85705%**	**106.77920%**	**108.61819%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
1/26/2024	**1/26/2024**	**1/26/2024**	**1/26/2024**	**1/26/2024**	**1/26/2024**	**1/26/2024**	
2/25/2024	**4/25/2024**	**7/25/2024**	**10/25/2024**	**1/25/2025**	**7/25/2025**	**1/25/2026**	
31	91	182	274	366	547	731	
						1/26/2024 6:14 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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