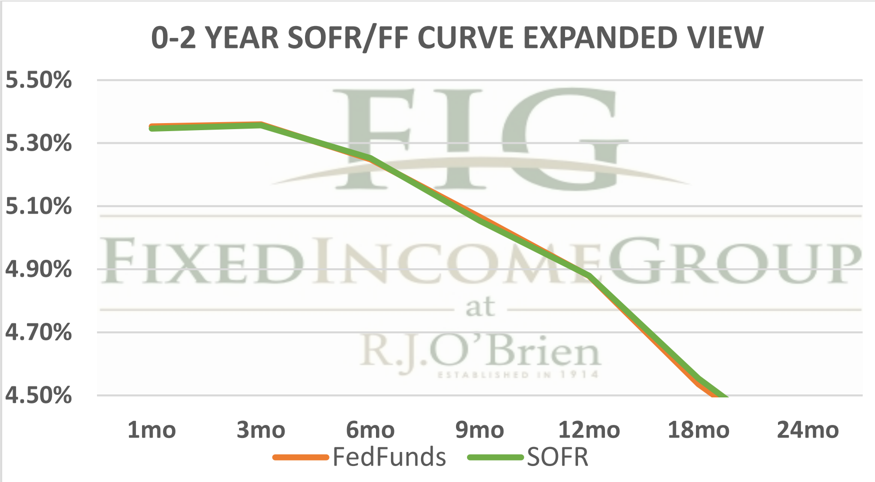
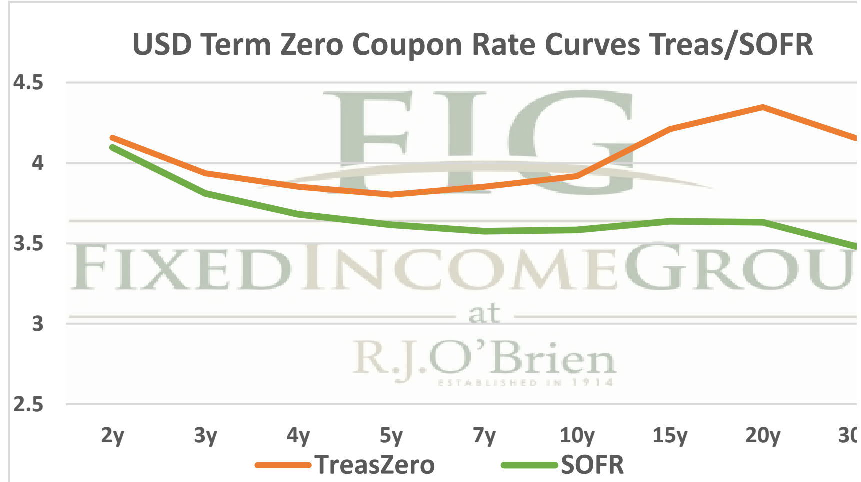
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.34635%	**5.35663%**	**5.25290%**	**5.05305%**	**4.88012%**	**4.55413%**	**4.29650%**	**4.04881%**
1.004603805	1.013540368	1.026556318	1.038459326	1.049614523	1.069197503	1.087242831	1.12326372
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
1/1/2024	1/1/2024	1/1/2024	1/1/2024	1/1/2024	1/1/2024	1/1/2024	1/1/2024
1/31/2024	3/31/2024	6/30/2024	9/30/2024	12/31/2024	6/30/2025	12/31/2025	12/31/2026
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35359%	**5.35982%**	**5.24899%**	**5.06565%**	**4.87844%**	**4.53580%**	**4.28668%**	
100.46100%	**101.35484%**	**102.65365%**	**103.85553%**	**104.95975%**	**106.89189%**	**108.70434%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
1/1/2024	**1/1/2024**	**1/1/2024**	**1/1/2024**	**1/1/2024**	**1/1/2024**	**1/1/2024**	
1/31/2024	**3/31/2024**	**6/30/2024**	**9/30/2024**	**12/31/2024**	**6/30/2025**	**12/31/2025**	
31	91	182	274	366	547	731	
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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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