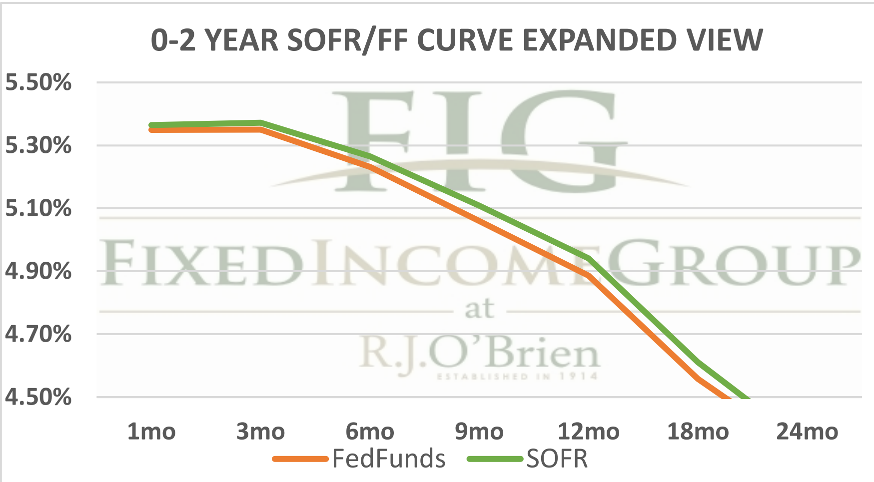
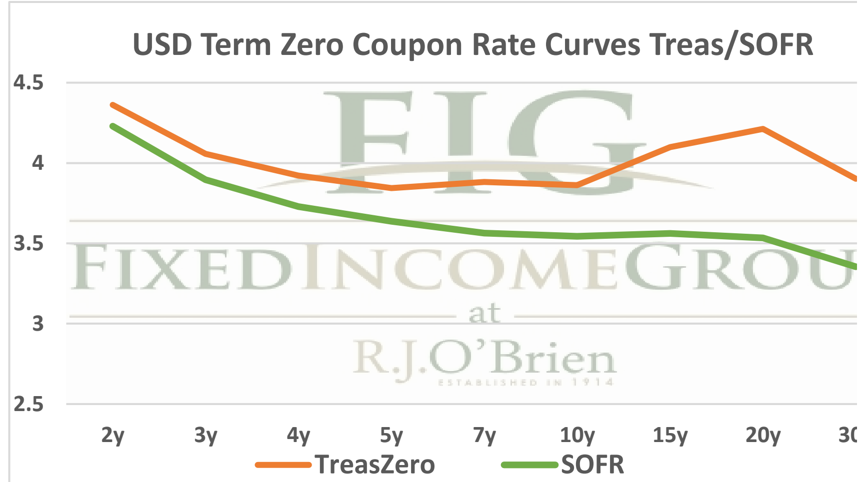
# THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien




**** 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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| **5.36428%** | **5.37198%** | **5.26452%** | **5.10893%** | **4.94053%** | **4.61036%** | **4.34623%** | **4.08274%** |
| 1.004619243 | 1.013579171 | 1.026761333 | 1.039026571 | 1.050228756 | 1.070179872 | 1.088252559 | 1.12429685 |
| **1mo** | **3mo** | **6mo** | **9mo** | **12mo** | **18mo** | **24mo** | **36mo** |
| 12/18/2023 | 12/18/2023 | 12/18/2023 | 12/18/2023 | 12/18/2023 | 12/18/2023 | 12/18/2023 | 12/18/2023 |
| 1/17/2024 | 3/17/2024 | 6/17/2024 | 9/17/2024 | 12/17/2024 | 6/17/2025 | 12/17/2025 | 12/17/2026 |
| 31 | 91 | 183 | 275 | 366 | 548 | 731 | 1096 |

## Term FedFunds from 1-day Returns

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| **5.34946%** | **5.35005%** | **5.23178%** | **5.05992%** | **4.88607%** | **4.55810%** | **4.31773%** | |
| **100.46065%** | **101.35237%** | **102.65949%** | **103.86522%** | **104.96751%** | **106.93844%** | **108.76738%** | |
| **1mo** | **3mo** | **6mo** | **9mo** | **12mo** | **18mo** | **24mo** | |
| **12/18/2023** | **12/18/2023** | **12/18/2023** | **12/18/2023** | **12/18/2023** | **12/18/2023** | **12/18/2023** | |
| **1/17/2024** | **3/17/2024** | **6/17/2024** | **9/17/2024** | **12/17/2024** | **6/17/2025** | **12/17/2025** | |
| 31 | 91 | 183 | 275 | 366 | 548 | 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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