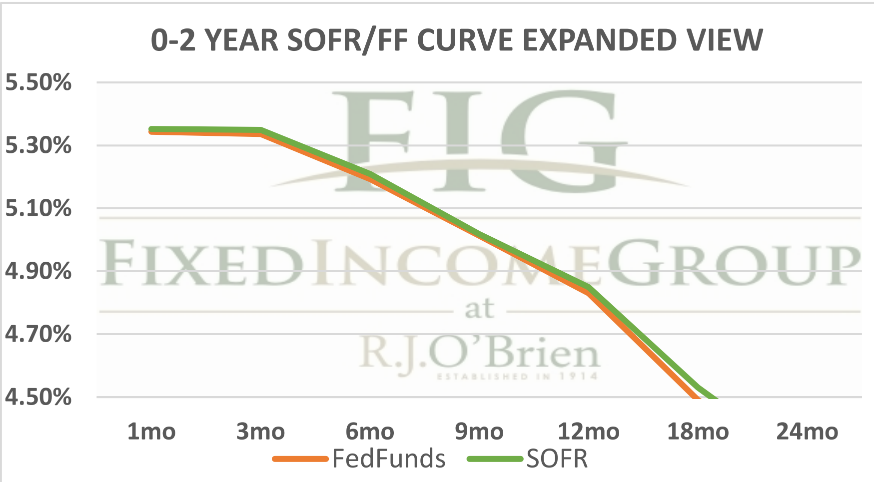
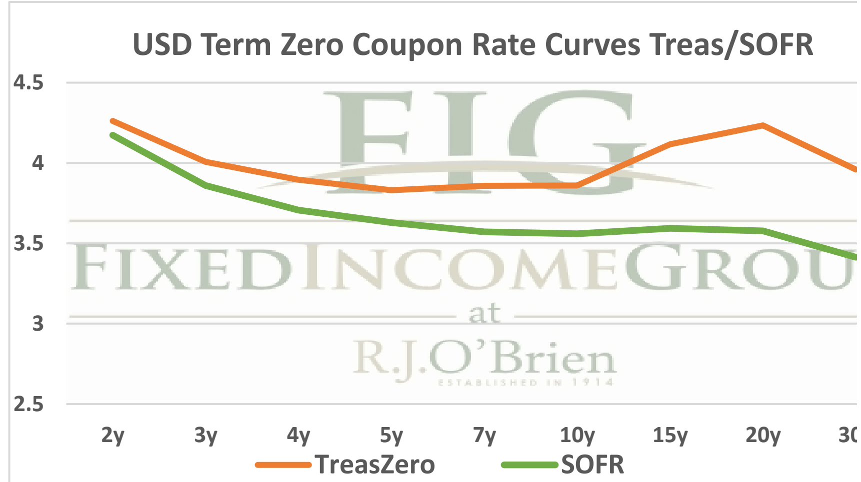
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.35213%	**5.34943%**	**5.20942%**	**5.01829%**	**4.84955%**	**4.53025%**	**4.27949%**	**4.04008%**
1.004608777	1.013522167	1.026336525	1.038194734	1.049303715	1.068834598	1.086897482	1.122997936
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
1/4/2024	1/4/2024	1/4/2024	1/4/2024	1/4/2024	1/4/2024	1/4/2024	1/4/2024
2/3/2024	4/3/2024	7/3/2024	10/3/2024	1/3/2025	7/3/2025	1/3/2026	1/3/2027
31	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns

5.34331%	**5.33655%**	**5.19332%**	**5.01293%**	**4.82993%**	**4.49094%**	**4.24368%**	
100.46012%	**101.34896%**	**102.62551%**	**103.81540%**	**104.91043%**	**106.82374%**	**108.61703%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
1/4/2024	**1/4/2024**	**1/4/2024**	**1/4/2024**	**1/4/2024**	**1/4/2024**	**1/4/2024**	
2/3/2024	**4/3/2024**	**7/3/2024**	**10/3/2024**	**1/3/2025**	**7/3/2025**	**1/3/2026**	
31	91	182	274	366	547	731	

1/4/2024 6:17 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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