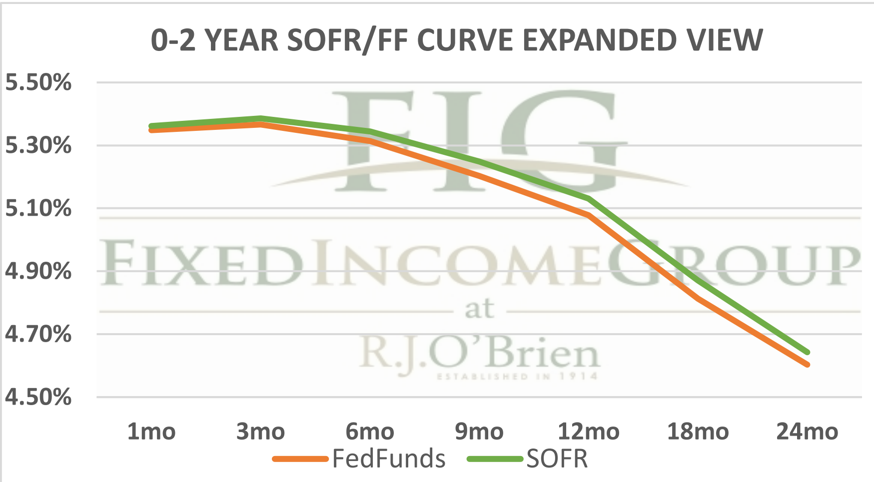
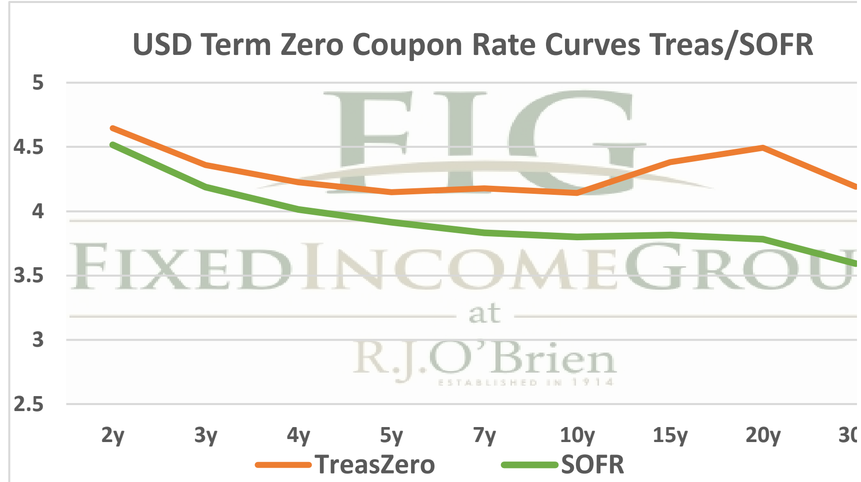
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.36155%	**5.38584%**	**5.34462%**	**5.24863%**	**5.13117%**	**4.87087%**	**4.64264%**	**4.39674%**
1.004616893	1.013614206	1.027168508	1.040093721	1.052166913	1.074145474	1.094271348	1.133856355
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
12/13/2023	12/13/2023	12/13/2023	12/13/2023	12/13/2023	12/13/2023	12/13/2023	12/13/2023
1/12/2024	3/12/2024	6/12/2024	9/12/2024	12/12/2024	6/12/2025	12/12/2025	12/12/2026
31	91	183	275	366	548	731	1096

Term FedFunds from 1-day Returns							
5.34814%	**5.36633%**	**5.31365%**	**5.20294%**	**5.07802%**	**4.81334%**	**4.60313%**	
100.46053%	**101.35649%**	**102.70111%**	**103.97446%**	**105.16265%**	**107.32698%**	**109.34692%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
12/13/2023	**12/13/2023**	**12/13/2023**	**12/13/2023**	**12/13/2023**	**12/13/2023**	**12/13/2023**	
1/12/2024	**3/12/2024**	**6/12/2024**	**9/12/2024**	**12/12/2024**	**6/12/2025**	**12/12/2025**	
31	91	183	275	366	548	731	
						12/13/2023 6:41 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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