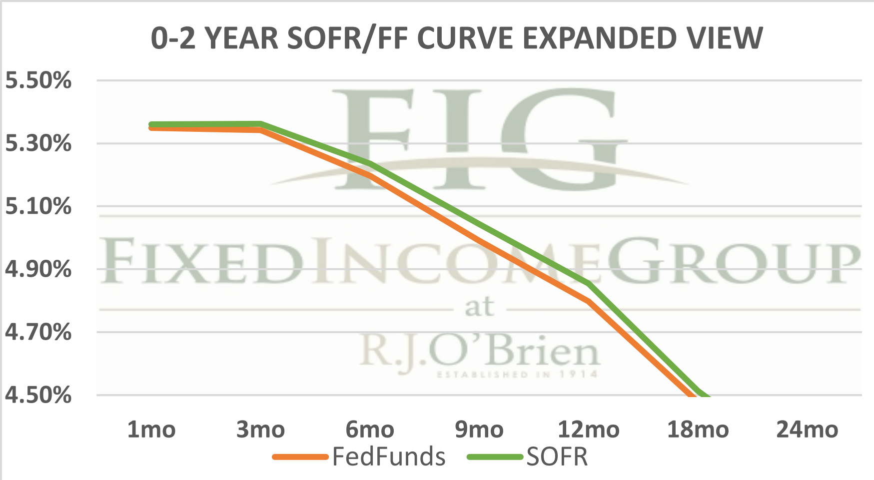
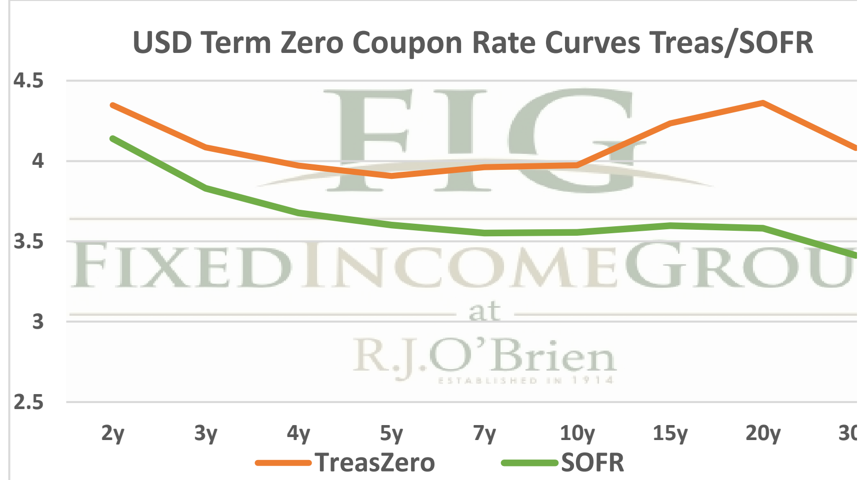
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.36060%	**5.36220%**	**5.23524%**	**5.04328%**	**4.85483%**	**4.51343%**	**4.25698%**	**4.01641%**
1.004616069	1.013554444	1.026612464	1.038525033	1.049357442	1.068704426	1.086440415	1.122277356
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
12/14/2023	12/14/2023	12/14/2023	12/14/2023	12/14/2023	12/14/2023	12/14/2023	12/14/2023
1/13/2024	3/13/2024	6/13/2024	9/13/2024	12/13/2024	6/13/2025	12/13/2025	12/13/2026
31	91	183	275	366	548	731	1096

Term FedFunds from 1-day Returns

5.34919%	**5.34242%**	**5.19663%**	**4.99105%**	**4.79764%**	**4.47857%**	**4.26957%**	
100.46062%	**101.35044%**	**102.64162%**	**103.81261%**	**104.87760%**	**106.81738%**	**108.66960%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
12/14/2023	**12/14/2023**	**12/14/2023**	**12/14/2023**	**12/14/2023**	**12/14/2023**	**12/14/2023**	
1/13/2024	**3/13/2024**	**6/13/2024**	**9/13/2024**	**12/13/2024**	**6/13/2025**	**12/13/2025**	
31	91	183	275	366	548	731	

12/14/2023 6:55 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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