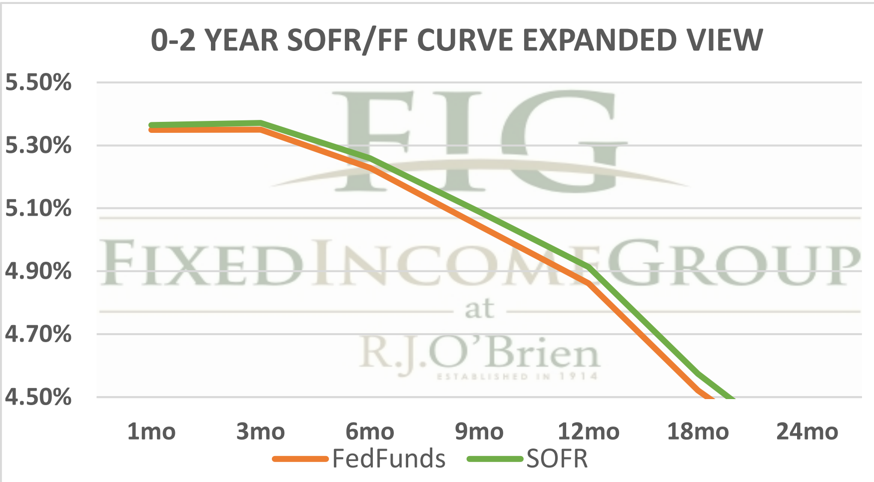
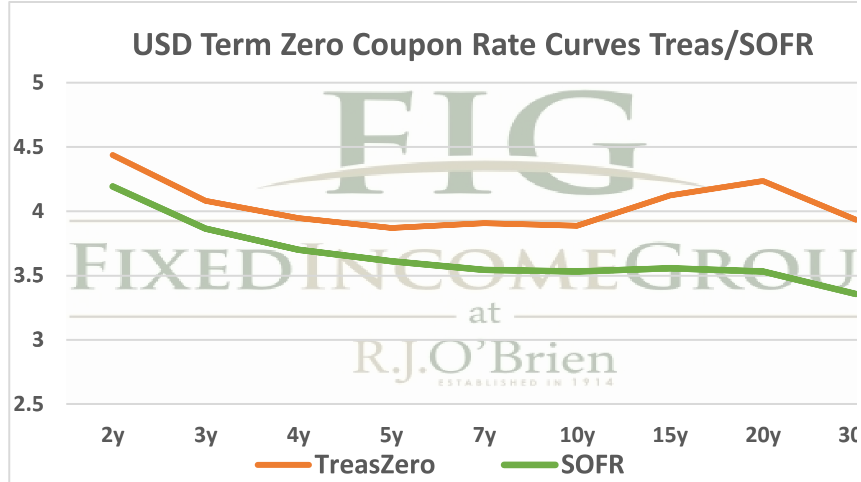
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.36417%	**5.37125%**	**5.25853%**	**5.08969%**	**4.91376%**	**4.57383%**	**4.30825%**	**4.05084%**
1.004619143	1.013577337	1.026730854	1.038879589	1.049956512	1.069623885	1.087481419	1.123325719
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
12/15/2023	12/15/2023	12/15/2023	12/15/2023	12/15/2023	12/15/2023	12/15/2023	12/15/2023
1/14/2024	3/14/2024	6/14/2024	9/14/2024	12/14/2024	6/14/2025	12/14/2025	12/14/2026
31	91	183	275	366	548	731	1096

Term FedFunds from 1-day Returns							
5.34977%	**5.34998%**	**5.22831%**	**5.04435%**	**4.86156%**	**4.52169%**	**4.27513%**	
100.46067%	**101.35236%**	**102.65773%**	**103.85332%**	**104.94258%**	**106.88301%**	**108.68089%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
12/15/2023	**12/15/2023**	**12/15/2023**	**12/15/2023**	**12/15/2023**	**12/15/2023**	**12/15/2023**	
1/14/2024	**3/14/2024**	**6/14/2024**	**9/14/2024**	**12/14/2024**	**6/14/2025**	**12/14/2025**	
31	91	183	275	366	548	731	
						12/15/2023 6:16 ct	

For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439

boll