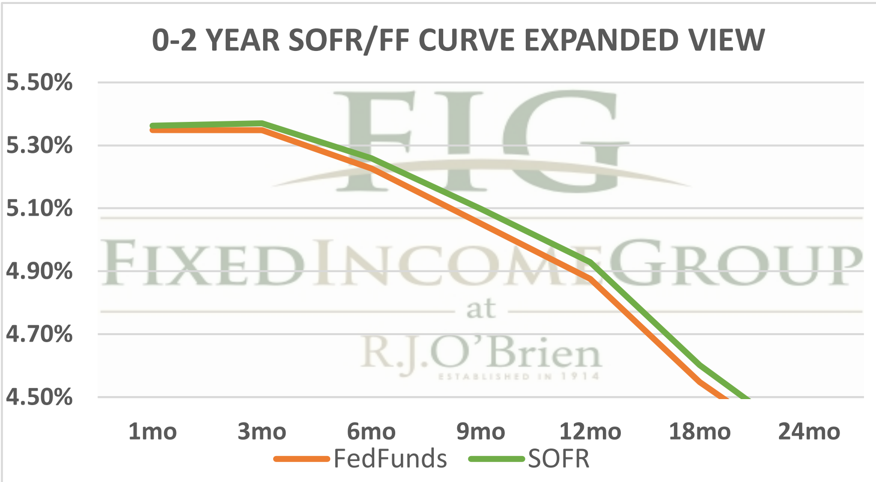
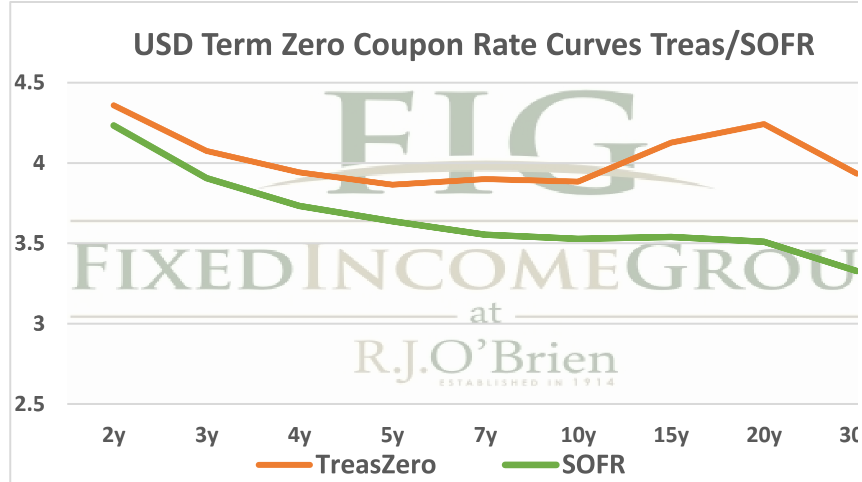
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.36281%	**5.37013%**	**5.25922%**	**5.09791%**	**4.92850%**	**4.60209%**	**4.34718%**	**4.09179%**
1.004617978	1.013574499	1.026734365	1.038942352	1.050106375	1.070054085	1.088271824	1.124572238
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
12/19/2023	12/19/2023	12/19/2023	12/19/2023	12/19/2023	12/19/2023	12/19/2023	12/19/2023
1/18/2024	3/18/2024	6/18/2024	9/18/2024	12/18/2024	6/18/2025	12/18/2025	12/18/2026
31	91	183	275	366	548	731	1096

Term FedFunds from 1-day Returns							
5.34869%	**5.34782%**	**5.22664%**	**5.05177%**	**4.87614%**	**4.54781%**	**4.30710%**	
100.46058%	**101.35181%**	**102.65688%**	**103.85899%**	**104.95741%**	**106.92278%**	**108.74581%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
12/19/2023	**12/19/2023**	**12/19/2023**	**12/19/2023**	**12/19/2023**	**12/19/2023**	**12/19/2023**	
1/18/2024	**3/18/2024**	**6/18/2024**	**9/18/2024**	**12/18/2024**	**6/18/2025**	**12/18/2025**	
31	91	183	275	366	548	731	
						12/19/2023 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

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