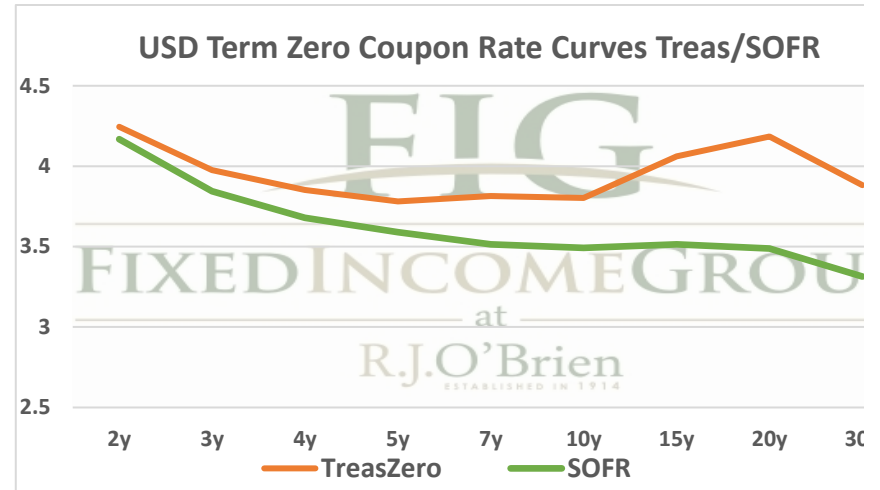
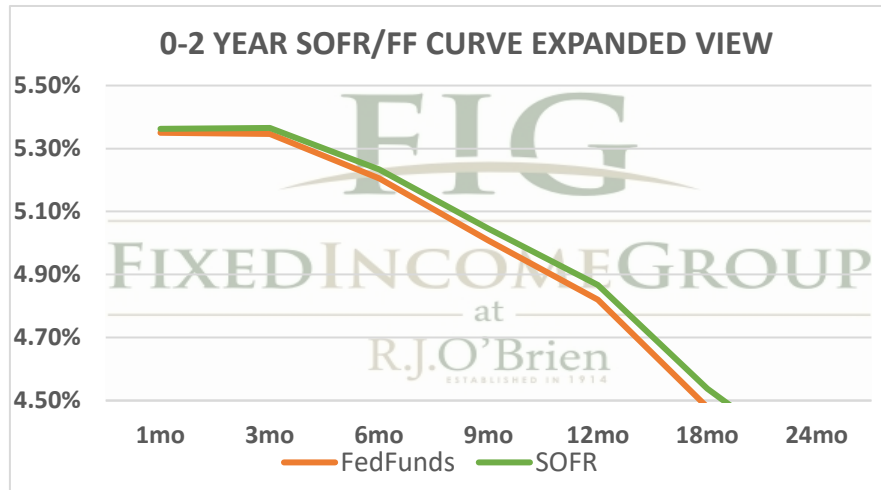


THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



** 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							
5.36214%	5.36536%	5.23326%	5.04511%	4.86693%	4.53784%	4.28350%	4.02977%
1.004617395	1.013562439	1.026602394	1.038539061	1.049480409	1.069075943	1.086978748	1.122684111
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/21/2023	12/21/2023	12/21/2023	12/21/2023	12/21/2023	12/21/2023	12/21/2023	12/21/2023
1/20/2024	3/20/2024	6/20/2024	9/20/2024	12/20/2024	6/20/2025	12/20/2025	12/20/2026
31	91	183	275	366	548	731	1096

Term FedFunds from 1-day Returns							
5.35000%	5.34625%	5.20467%	5.00831%	4.82047%	4.47875%	4.22572%	
100.46069%	101.35141%	102.64571%	103.82580%	104.90081%	106.81766%	108.58055%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/21/2023	12/21/2023	12/21/2023	12/21/2023	12/21/2023	12/21/2023	12/21/2023	
1/20/2024	3/20/2024	6/20/2024	9/20/2024	12/20/2024	6/20/2025	12/20/2025	
31	91	183	275	366	548	731	

12/21/2023 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

The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.

See our full disclaimer at www.rjobrien.com. Copyright © 2023 RJO FIG

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

