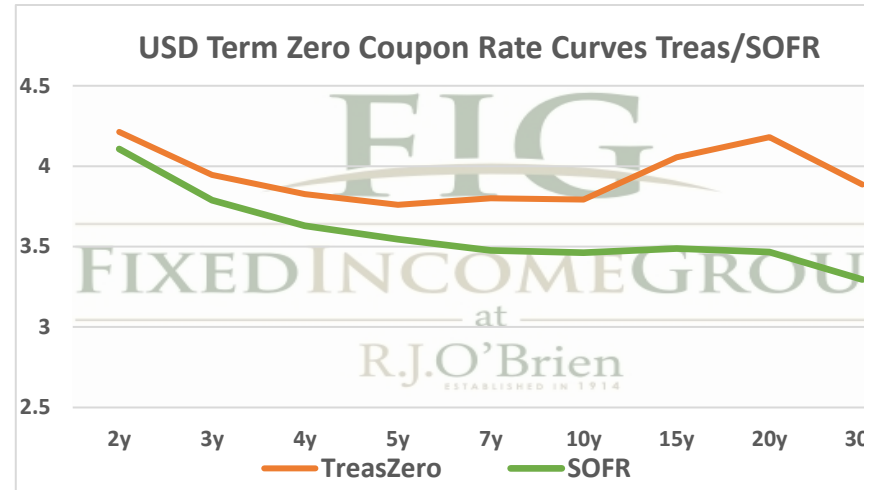
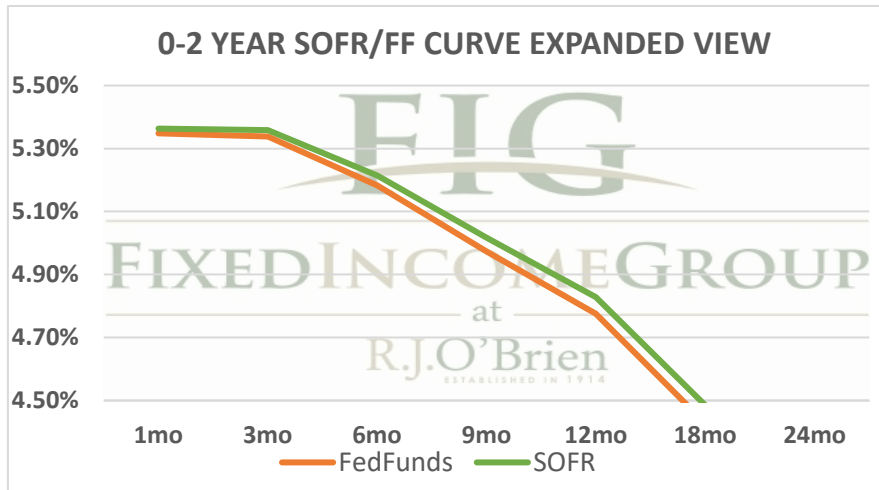


THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



** 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							
5.36333%	5.35814%	5.21458%	5.01744%	4.82787%	4.48457%	4.22444%	3.97200%
1.00461842	1.013544188	1.026507462	1.038327632	1.049083357	1.068265137	1.085779609	1.120925253
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/22/2023	12/22/2023	12/22/2023	12/22/2023	12/22/2023	12/22/2023	12/22/2023	12/22/2023
1/21/2024	3/21/2024	6/21/2024	9/21/2024	12/21/2024	6/21/2025	12/21/2025	12/21/2026
31	91	183	275	366	548	731	1096

Term FedFunds from 1-day Returns							
5.34827%	5.33794%	5.18247%	4.97297%	4.77543%	4.42803%	4.17885%	
100.46055%	101.34931%	102.63442%	103.79880%	104.85502%	106.74045%	108.48539%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/22/2023	12/22/2023	12/22/2023	12/22/2023	12/22/2023	12/22/2023	12/22/2023	
1/21/2024	3/21/2024	6/21/2024	9/21/2024	12/21/2024	6/21/2025	12/21/2025	
31	91	183	275	366	548	731	

12/22/2023 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



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