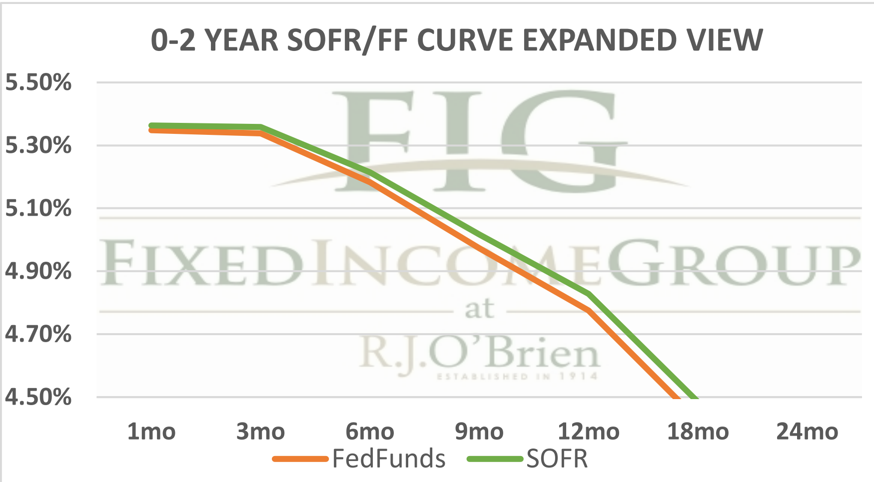
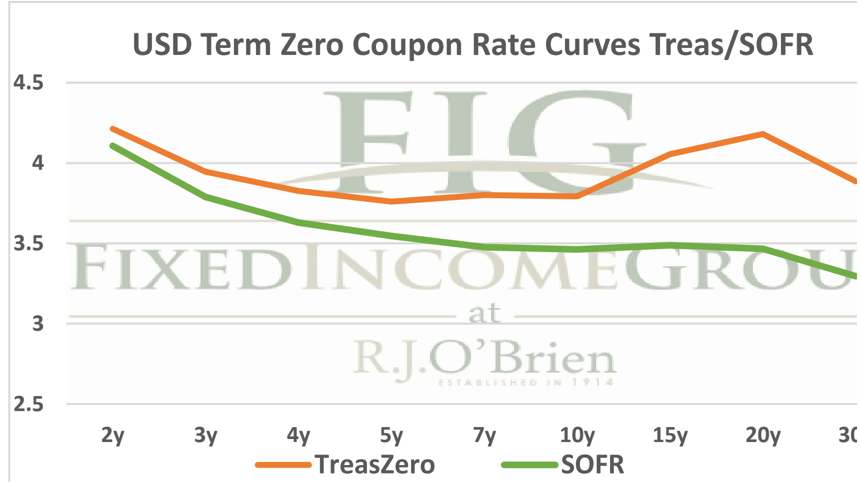
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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

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