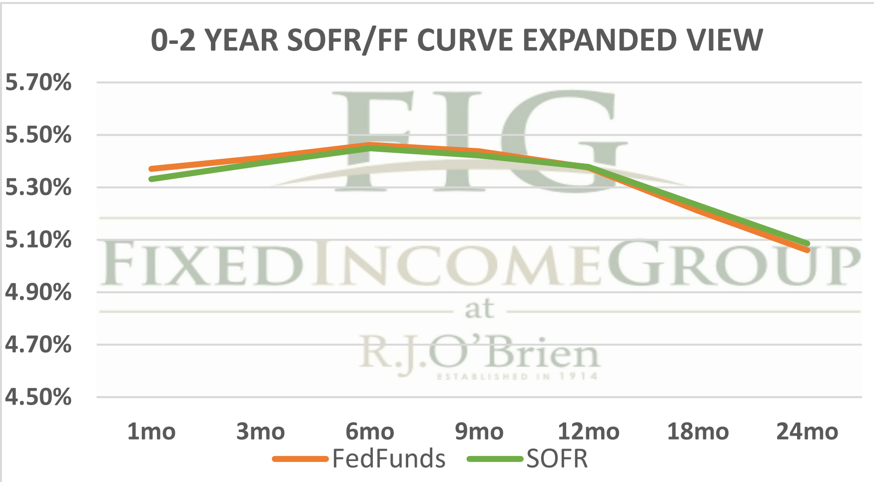
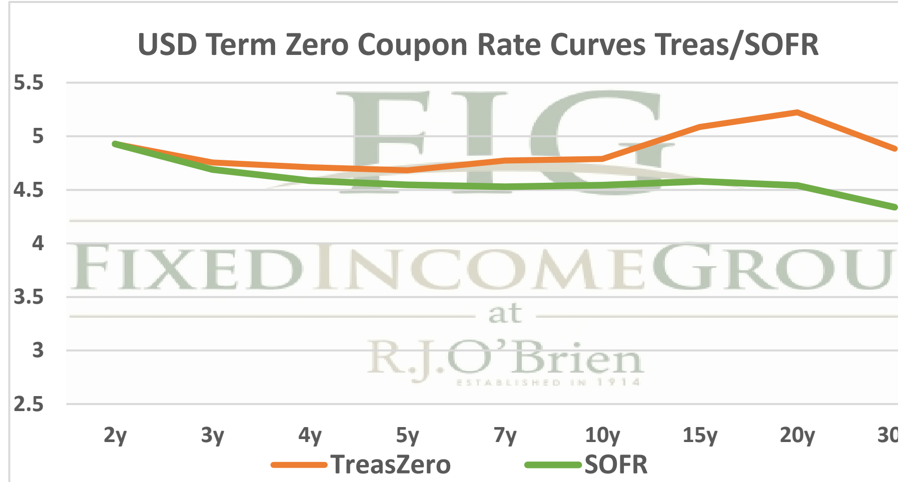
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.33098%	**5.39222%**	**5.44905%**	**5.42215%**	**5.37782%**	**5.23101%**	**5.08564%**	**4.96206%**
1.004590566	1.013780114	1.027699347	1.041268607	1.054674527	1.079627604	1.103266647	1.151067213
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
10/30/2023	10/30/2023	10/30/2023	10/30/2023	10/30/2023	10/30/2023	10/30/2023	10/30/2023
11/29/2023	1/29/2024	4/29/2024	7/29/2024	10/29/2024	4/29/2025	10/29/2025	10/29/2026
31	92	183	274	366	548	731	1096

Term FedFunds from 1-day Returns

5.37001%	**5.41157%**	**5.46181%**	**5.43735%**	**5.37496%**	**5.21084%**	**5.06035%**	
100.46242%	**101.38296%**	**102.77642%**	**104.13843%**	**105.46454%**	**107.93205%**	**110.27532%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
10/30/2023	**10/30/2023**	**10/30/2023**	**10/30/2023**	**10/30/2023**	**10/30/2023**	**10/30/2023**	
11/29/2023	**1/29/2024**	**4/29/2024**	**7/29/2024**	**10/29/2024**	**4/29/2025**	**10/29/2025**	
31	92	183	274	366	548	731	

10/30/2023 6:09 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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