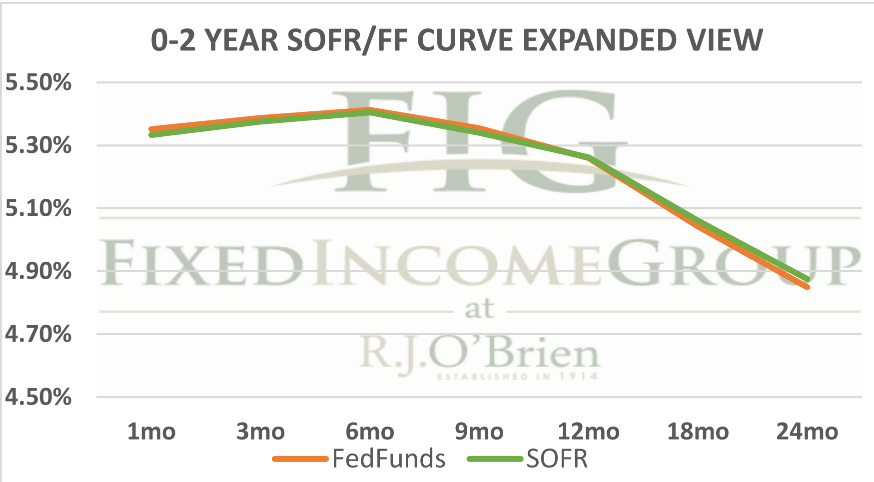
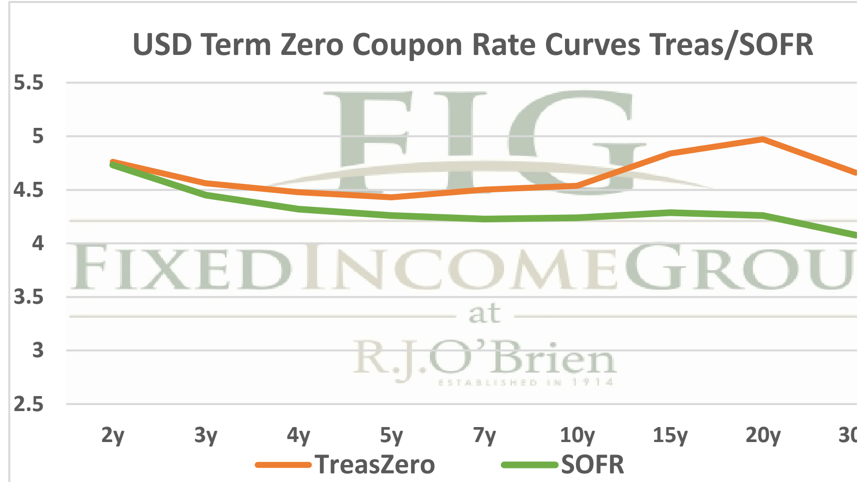
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.33312%	**5.37581%**	**5.40476%**	**5.33999%**	**5.26162%**	**5.06064%**	**4.87508%**	**4.69342%**
1.004444269	1.013738192	1.027324041	1.040643271	1.053493118	1.076893649	1.098991108	1.142888572
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/6/2023	11/6/2023	11/6/2023	11/6/2023	11/6/2023	11/6/2023	11/6/2023	11/6/2023
12/5/2023	2/5/2024	5/5/2024	8/5/2024	11/5/2024	5/5/2025	11/5/2025	11/5/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns

5.35174%	**5.38738%**	**5.41247%**	**5.35467%**	**5.26007%**	**5.04293%**	**4.84933%**	
100.44598%	**101.37678%**	**102.73631%**	**104.07550%**	**105.34774%**	**107.66245%**	**109.84683%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/6/2023	**11/6/2023**	**11/6/2023**	**11/6/2023**	**11/6/2023**	**11/6/2023**	**11/6/2023**	
12/5/2023	**2/5/2024**	**5/5/2024**	**8/5/2024**	**11/5/2024**	**5/5/2025**	**11/5/2025**	
30	92	182	274	366	547	731	

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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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