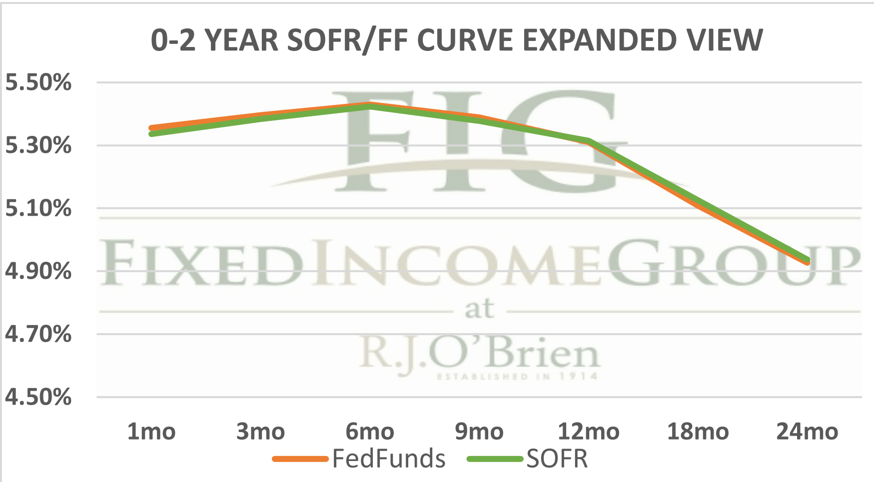
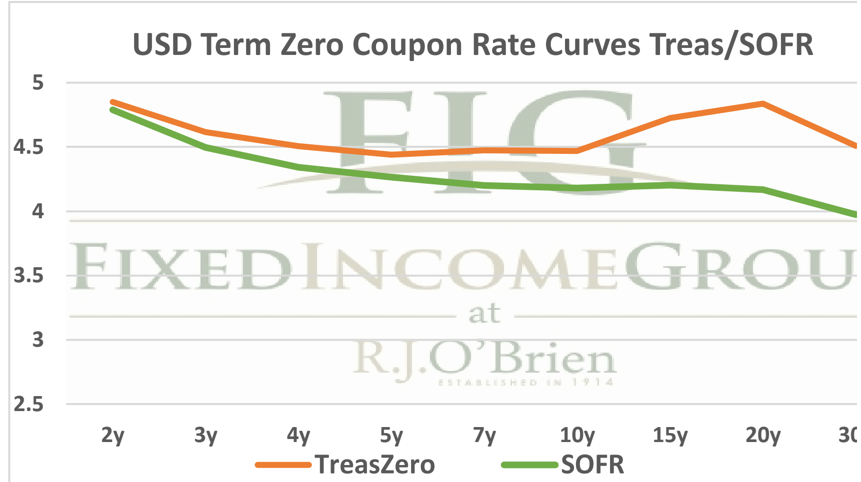
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.33612%	**5.38394%**	**5.42346%**	**5.37824%**	**5.31473%**	**5.12543%**	**4.93730%**	**4.74421%**
1.00444677	1.01375896	1.027418607	1.040934358	1.054033086	1.077878013	1.100254721	1.144434815
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/9/2023	11/9/2023	11/9/2023	11/9/2023	11/9/2023	11/9/2023	11/9/2023	11/9/2023
12/8/2023	2/8/2024	5/8/2024	8/8/2024	11/8/2024	5/8/2025	11/8/2025	11/8/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns

5.35524%	**5.39584%**	**5.42981%**	**5.38895%**	**5.31078%**	**5.10872%**	**4.92706%**	
100.44627%	**101.37894%**	**102.74507%**	**104.10159%**	**105.39930%**	**107.76241%**	**110.00467%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/9/2023	**11/9/2023**	**11/9/2023**	**11/9/2023**	**11/9/2023**	**11/9/2023**	**11/9/2023**	
12/8/2023	**2/8/2024**	**5/8/2024**	**8/8/2024**	**11/8/2024**	**5/8/2025**	**11/8/2025**	
30	92	182	274	366	547	731	

11/9/2023 6:16 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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