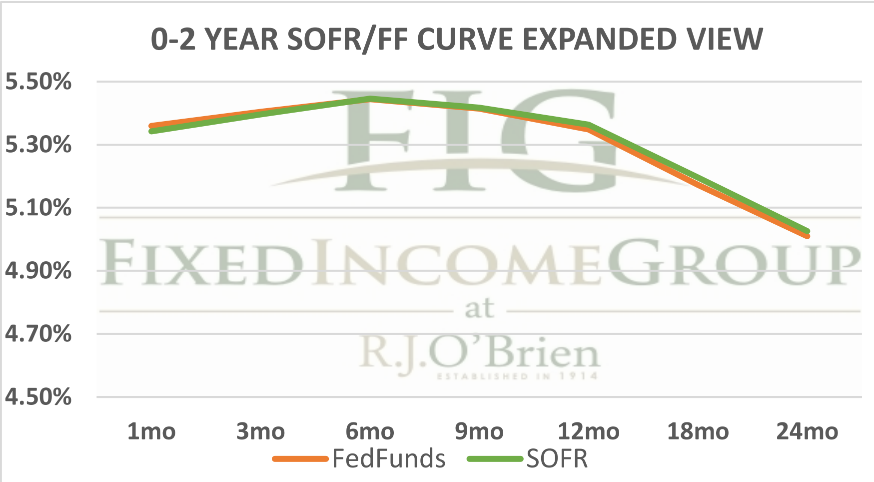
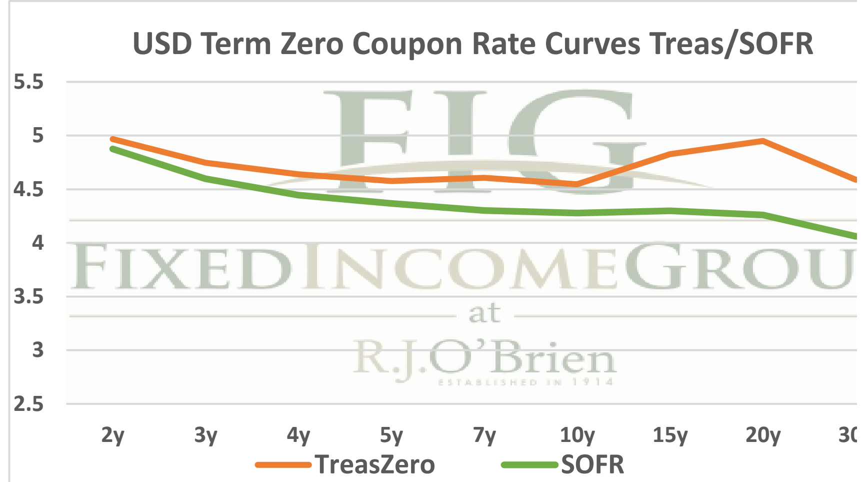
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.34263%	**5.39610%**	**5.44601%**	**5.41762%**	**5.36352%**	**5.19609%**	**5.02589%**	**4.85072%**
1.004452193	1.013790038	1.02753263	1.041234085	1.054529139	1.078951734	1.102053407	1.147677412
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/13/2023	11/13/2023	11/13/2023	11/13/2023	11/13/2023	11/13/2023	11/13/2023	11/13/2023
12/12/2023	2/12/2024	5/12/2024	8/12/2024	11/12/2024	5/12/2025	11/12/2025	11/12/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35962%	**5.40380%**	**5.44420%**	**5.41478%**	**5.34844%**	**5.17231%**	**5.00968%**	
100.44664%	**101.38097%**	**102.75235%**	**104.12125%**	**105.43758%**	**107.85903%**	**110.17243%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/13/2023	**11/13/2023**	**11/13/2023**	**11/13/2023**	**11/13/2023**	**11/13/2023**	**11/13/2023**	
12/12/2023	**2/12/2024**	**5/12/2024**	**8/12/2024**	**11/12/2024**	**5/12/2025**	**11/12/2025**	
30	92	182	274	366	547	731	
						11/13/2023 6:18 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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