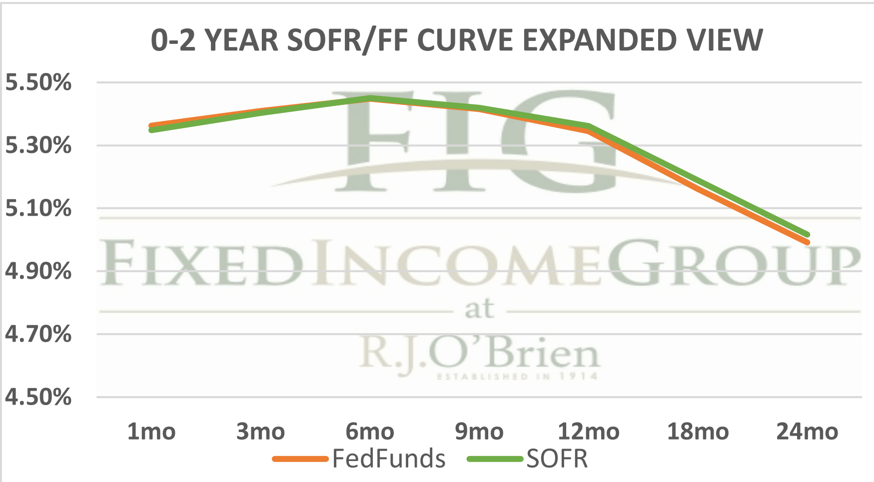
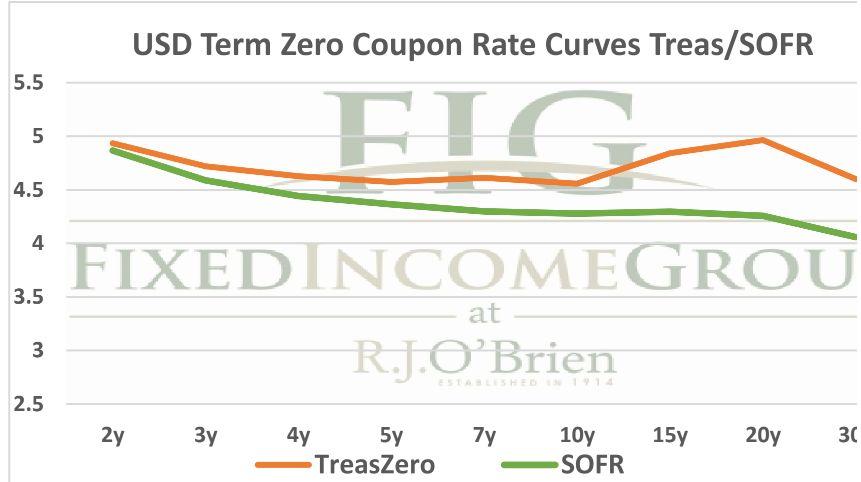
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.34796%	**5.40363%**	**5.45047%**	**5.41896%**	**5.36158%**	**5.18871%**	**5.01651%**	**4.84478%**
1.004456632	1.013809267	1.02755515	1.041244287	1.054509422	1.07883964	1.101862934	1.147496575
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/14/2023	11/14/2023	11/14/2023	11/14/2023	11/14/2023	11/14/2023	11/14/2023	11/14/2023
12/13/2023	2/13/2024	5/13/2024	8/13/2024	11/13/2024	5/13/2025	11/13/2025	11/13/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36285%	**5.40886%**	**5.44827%**	**5.41542%**	**5.34568%**	**5.16180%**	**4.99167%**	
100.44690%	**101.38226%**	**102.75441%**	**104.12174%**	**105.43478%**	**107.84307%**	**110.13587%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/14/2023	**11/14/2023**	**11/14/2023**	**11/14/2023**	**11/14/2023**	**11/14/2023**	**11/14/2023**	
12/13/2023	**2/13/2024**	**5/13/2024**	**8/13/2024**	**11/13/2024**	**5/13/2025**	**11/13/2025**	
30	92	182	274	366	547	731	
						11/14/2023 6:10 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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