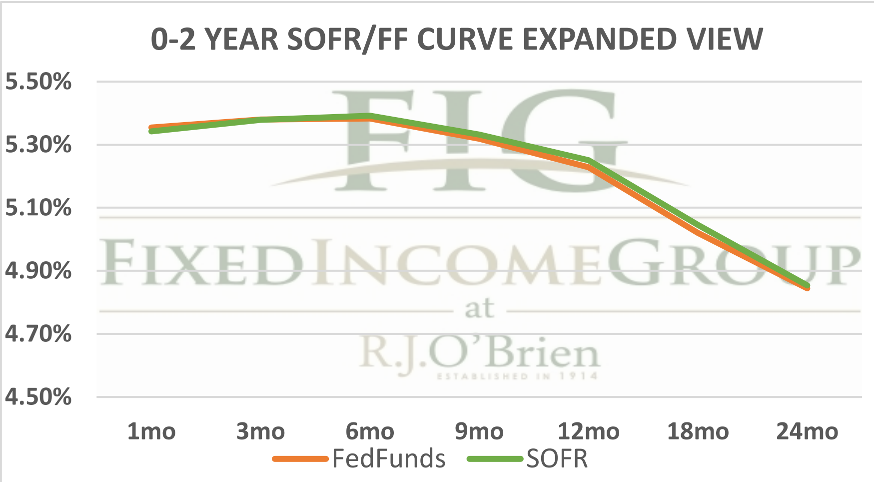
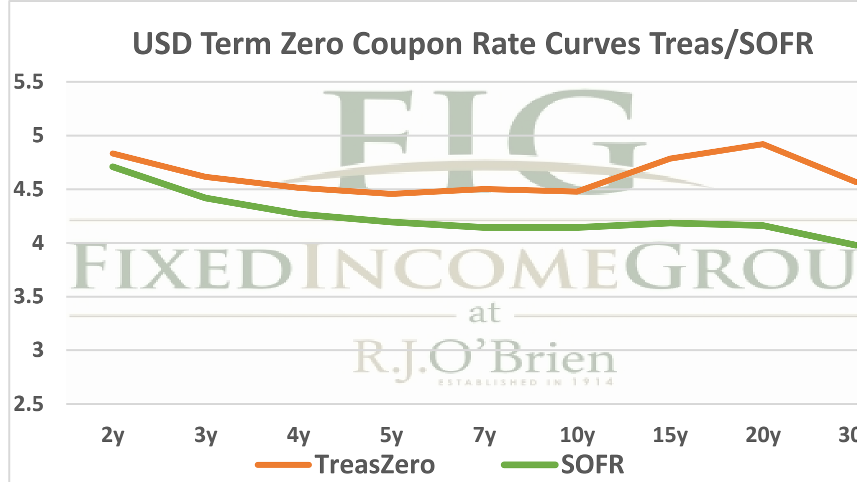
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.34216%	**5.37926%**	**5.39185%**	**5.33168%**	**5.25068%**	**5.04568%**	**4.85366%**	**4.65975%**
1.004451801	1.01374701	1.027258787	1.04057999	1.053381933	1.076666285	1.098556233	1.141863474
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/16/2023	11/16/2023	11/16/2023	11/16/2023	11/16/2023	11/16/2023	11/16/2023	11/16/2023
12/15/2023	2/15/2024	5/15/2024	8/15/2024	11/15/2024	5/15/2025	11/15/2025	11/15/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.35482%	**5.38004%**	**5.38305%**	**5.31873%**	**5.22796%**	**5.02055%**	**4.84445%**	
100.44623%	**101.37490%**	**102.72143%**	**104.04815%**	**105.31509%**	**107.62845%**	**109.83693%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/16/2023	**11/16/2023**	**11/16/2023**	**11/16/2023**	**11/16/2023**	**11/16/2023**	**11/16/2023**	
12/15/2023	**2/15/2024**	**5/15/2024**	**8/15/2024**	**11/15/2024**	**5/15/2025**	**11/15/2025**	
30	92	182	274	366	547	731	
						11/16/2023 6:04 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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