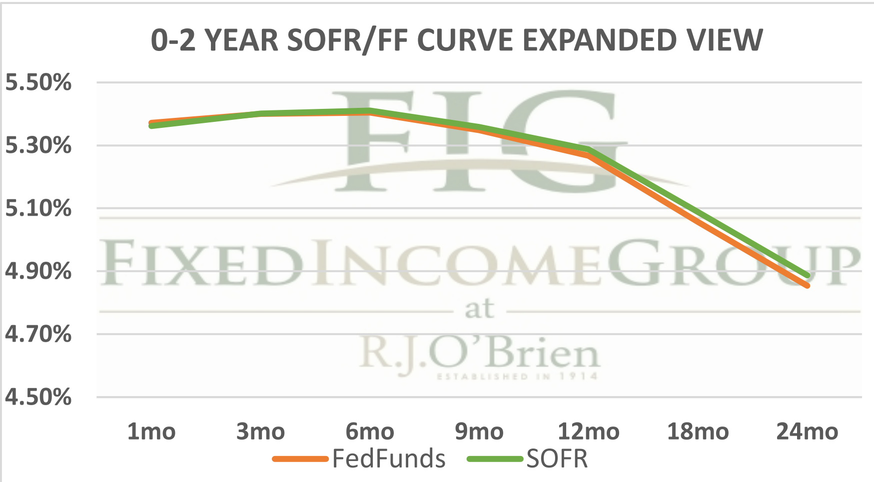
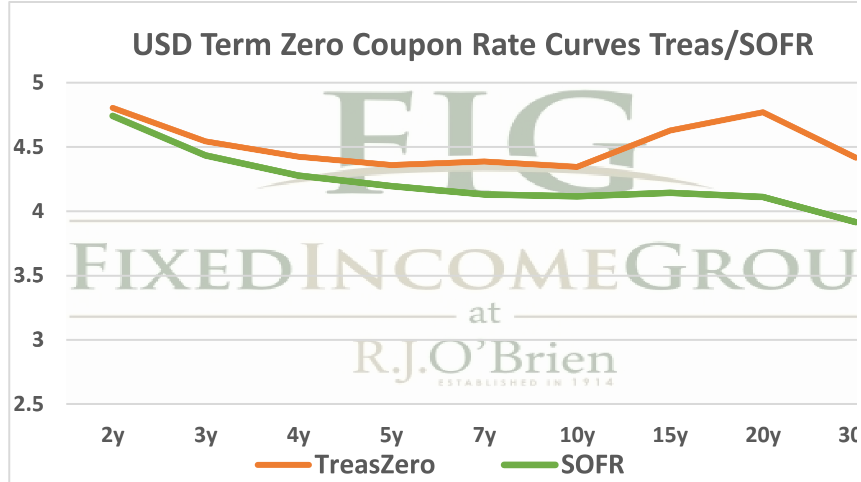
# THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien




** 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**

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| **5.36196%** | **5.40077%** | **5.41060%** | **5.35829%** | **5.28769%** | **5.08846%** | **4.88697%** | **4.67683%** |
| 1.004468302 | 1.013801958 | 1.027353593 | 1.040782509 | 1.053758132 | 1.077316292 | 1.099232645 | 1.142383512 |
| **1mo** | **3mo** | **6mo** | **9mo** | **12mo** | **18mo** | **24mo** | **36mo** |
| 11/24/2023 | 11/24/2023 | 11/24/2023 | 11/24/2023 | 11/24/2023 | 11/24/2023 | 11/24/2023 | 11/24/2023 |
| 12/23/2023 | 2/23/2024 | 5/23/2024 | 8/23/2024 | 11/23/2024 | 5/23/2025 | 11/23/2025 | 11/23/2026 |
| 30 | 92 | 182 | 274 | 366 | 547 | 731 | 1096 |

**Term FedFunds from 1-day Returns**

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| **5.37209%** | **5.39982%** | **5.40424%** | **5.34784%** | **5.26719%** | **5.05679%** | **4.85391%** | |
| **100.44767%** | **101.37995%** | **102.73215%** | **104.07030%** | **105.35497%** | **107.68352%** | **109.85613%** | |
| **1mo** | **3mo** | **6mo** | **9mo** | **12mo** | **18mo** | **24mo** | |
| **11/24/2023** | **11/24/2023** | **11/24/2023** | **11/24/2023** | **11/24/2023** | **11/24/2023** | **11/24/2023** | |
| **12/23/2023** | **2/23/2024** | **5/23/2024** | **8/23/2024** | **11/23/2024** | **5/23/2025** | **11/23/2025** | |
| 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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