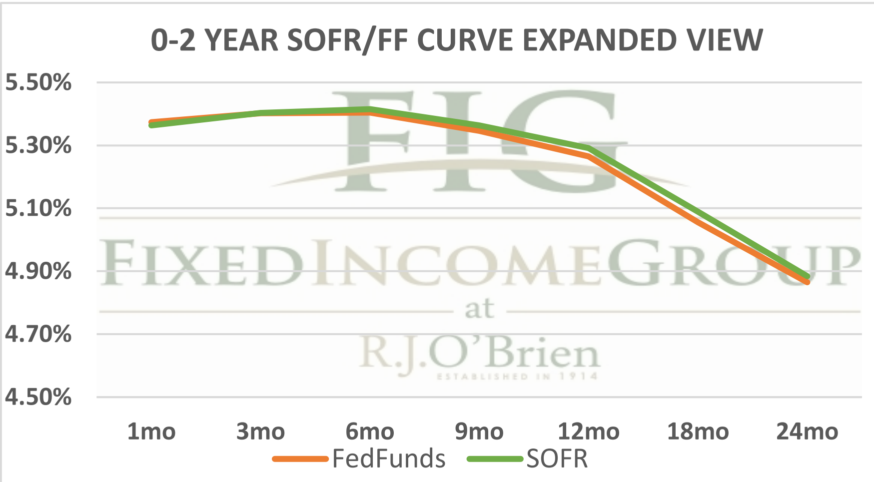
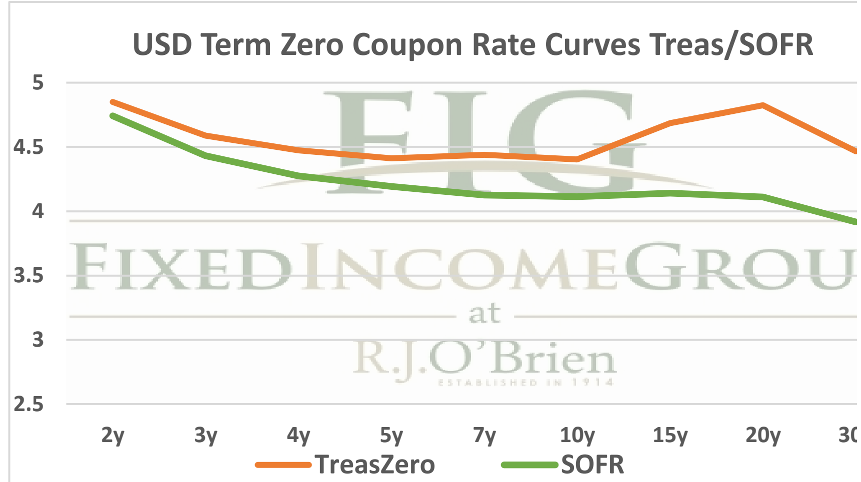
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.36343%	**5.40330%**	**5.41515%**	**5.36399%**	**5.29093%**	**5.08893%**	**4.88420%**	**4.66921%**
1.004469527	1.013808446	1.027376613	1.040825956	1.0537911	1.077323423	1.099176327	1.142151519
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/27/2023	11/27/2023	11/27/2023	11/27/2023	11/27/2023	11/27/2023	11/27/2023	11/27/2023
12/26/2023	2/26/2024	5/26/2024	8/26/2024	11/26/2024	5/26/2025	11/26/2025	11/26/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.37346%	**5.40200%**	**5.40419%**	**5.34624%**	**5.26462%**	**5.05616%**	**4.86499%**	
100.44779%	**101.38051%**	**102.73212%**	**104.06908%**	**105.35236%**	**107.68256%**	**109.87864%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/27/2023	**11/27/2023**	**11/27/2023**	**11/27/2023**	**11/27/2023**	**11/27/2023**	**11/27/2023**	
12/26/2023	**2/26/2024**	**5/26/2024**	**8/26/2024**	**11/26/2024**	**5/26/2025**	**11/26/2025**	
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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