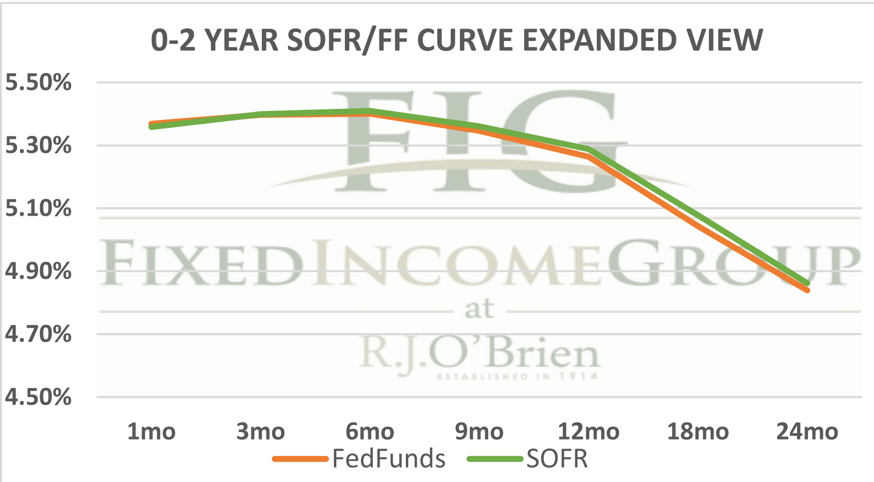
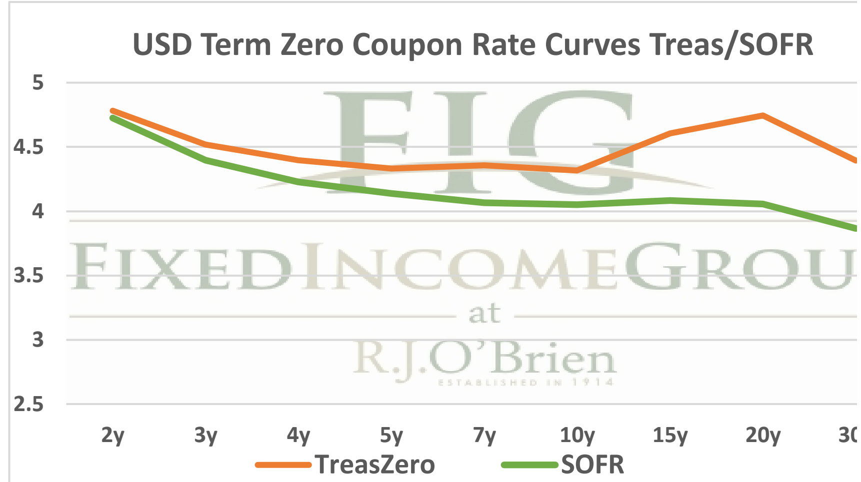
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
5.35897%	**5.39876%**	**5.40949%**	**5.36081%**	**5.28829%**	**5.07797%**	**4.86208%**	**4.62859%**
1.004465811	1.013796829	1.027347985	1.040801698	1.053764317	1.077156924	1.098727215	1.140914801
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/28/2023	11/28/2023	11/28/2023	11/28/2023	11/28/2023	11/28/2023	11/28/2023	11/28/2023
12/27/2023	2/27/2024	5/27/2024	8/27/2024	11/27/2024	5/27/2025	11/27/2025	11/27/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36902%	**5.39735%**	**5.40068%**	**5.34606%**	**5.26407%**	**5.04406%**	**4.83928%**	
100.44742%	**101.37932%**	**102.73034%**	**104.06894%**	**105.35180%**	**107.66417%**	**109.82642%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/28/2023	**11/28/2023**	**11/28/2023**	**11/28/2023**	**11/28/2023**	**11/28/2023**	**11/28/2023**	
12/27/2023	**2/27/2024**	**5/27/2024**	**8/27/2024**	**11/27/2024**	**5/27/2025**	**11/27/2025**	
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