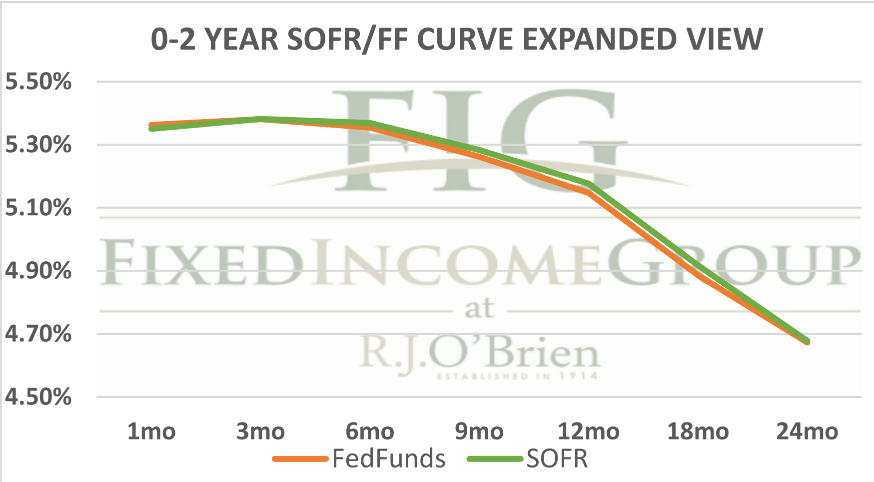
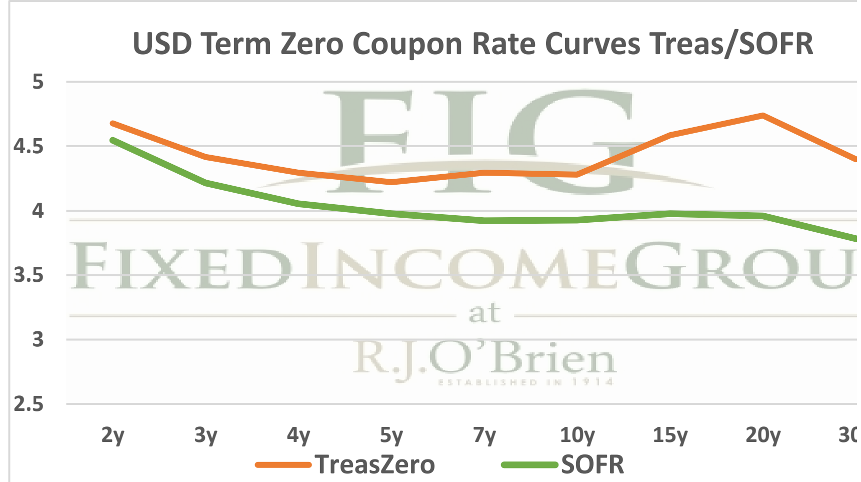
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
5.35049%	**5.38167%**	**5.36868%**	**5.28367%**	**5.17633%**	**4.91719%**	**4.67796%**	**4.43009%**
1.004458741	1.013753162	1.027141683	1.040214591	1.052626032	1.074714022	1.094988543	1.134871634
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/29/2023	11/29/2023	11/29/2023	11/29/2023	11/29/2023	11/29/2023	11/29/2023	11/29/2023
12/28/2023	2/28/2024	5/28/2024	8/28/2024	11/28/2024	5/28/2025	11/28/2025	11/28/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36290%	**5.38101%**	**5.35393%**	**5.26190%**	**5.14710%**	**4.88584%**	**4.67253%**	
100.44691%	**101.37515%**	**102.70671%**	**104.00489%**	**105.23289%**	**107.42376%**	**109.48783%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/29/2023	**11/29/2023**	**11/29/2023**	**11/29/2023**	**11/29/2023**	**11/29/2023**	**11/29/2023**	
12/28/2023	**2/28/2024**	**5/28/2024**	**8/28/2024**	**11/28/2024**	**5/28/2025**	**11/28/2025**	
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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