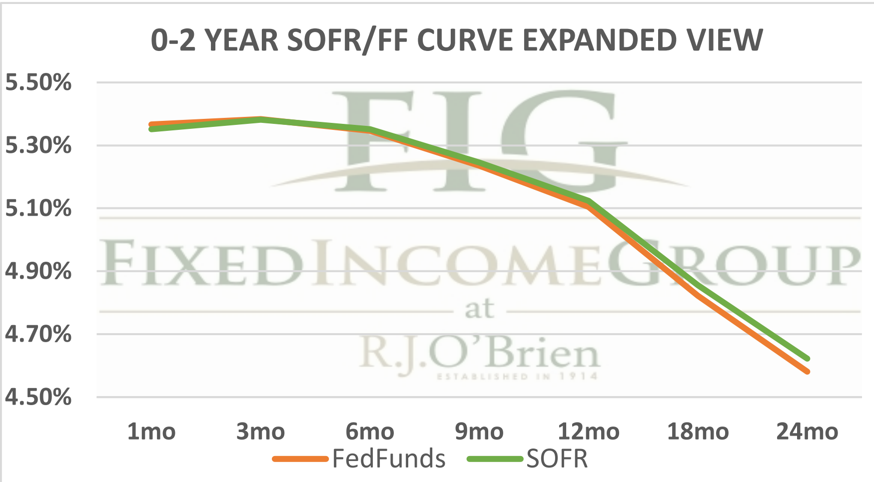
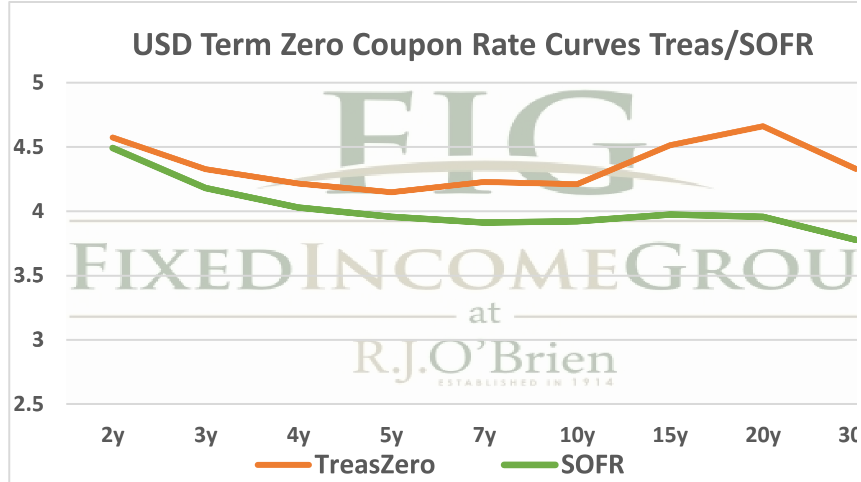
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.35116%	**5.38155%**	**5.35118%**	**5.24554%**	**5.12402%**	**4.85541%**	**4.62236%**	**4.39599%**
1.004459303	1.013603362	1.02705318	1.03992439	1.052094251	1.073775293	1.093859487	1.133833502
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/30/2023	11/30/2023	11/30/2023	11/30/2023	11/30/2023	11/30/2023	11/30/2023	11/30/2023
12/29/2023	2/28/2024	5/29/2024	8/29/2024	11/29/2024	5/29/2025	11/29/2025	11/29/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36610%	**5.38349%**	**5.34655%**	**5.23606%**	**5.10479%**	**4.82221%**	**4.58090%**	
100.44717%	**101.36083%**	**102.70298%**	**103.98522%**	**105.18987%**	**107.32708%**	**109.30177%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/30/2023	**11/30/2023**	**11/30/2023**	**11/30/2023**	**11/30/2023**	**11/30/2023**	**11/30/2023**	
12/29/2023	**2/28/2024**	**5/29/2024**	**8/29/2024**	**11/29/2024**	**5/29/2025**	**11/29/2025**	
30	91	182	274	366	547	731	
						11/30/2023 6:10 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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