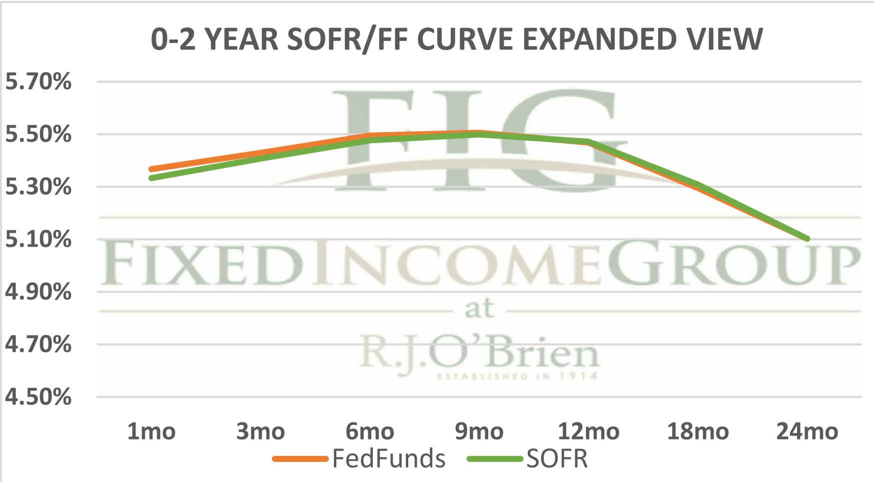
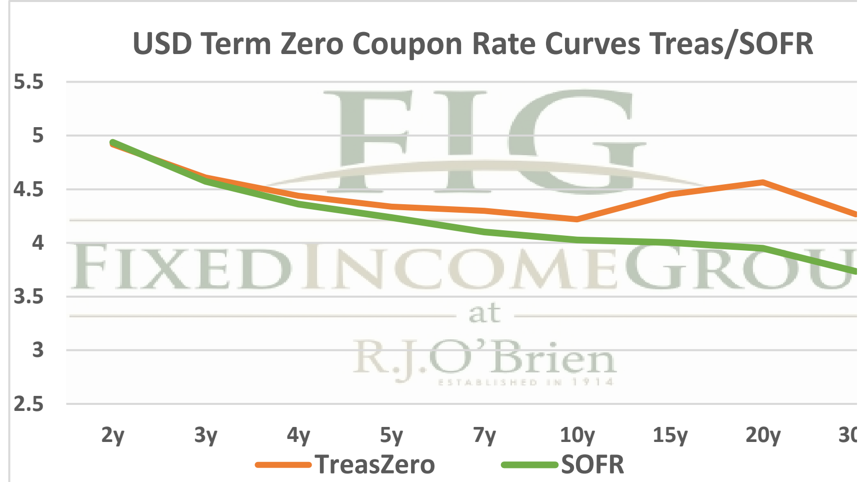
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.33275%	**5.40705%**	**5.47635%**	**5.49884%**	**5.47208%**	**5.30885%**	**5.10213%**	**4.83914%**
1.004443958	1.01366783	1.027685967	1.041852285	1.055632796	1.08066498	1.103601624	1.147324782
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
9/15/2023	9/15/2023	9/15/2023	9/15/2023	9/15/2023	9/15/2023	9/15/2023	9/15/2023
10/14/2023	12/14/2023	3/14/2024	6/14/2024	9/14/2024	3/14/2025	9/14/2025	9/14/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36695%	**5.42958%**	**5.49520%**	**5.50549%**	**5.46752%**	**5.29546%**	**5.10177%**	
100.44725%	**101.37248%**	**102.77813%**	**104.19029%**	**105.55865%**	**108.04616%**	**110.35942%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
9/15/2023	**9/15/2023**	**9/15/2023**	**9/15/2023**	**9/15/2023**	**9/15/2023**	**9/15/2023**	
10/14/2023	**12/14/2023**	**3/14/2024**	**6/14/2024**	**9/14/2024**	**3/14/2025**	**9/14/2025**	
30	91	182	274	366	547	731	
						9/15/2023 6:04 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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