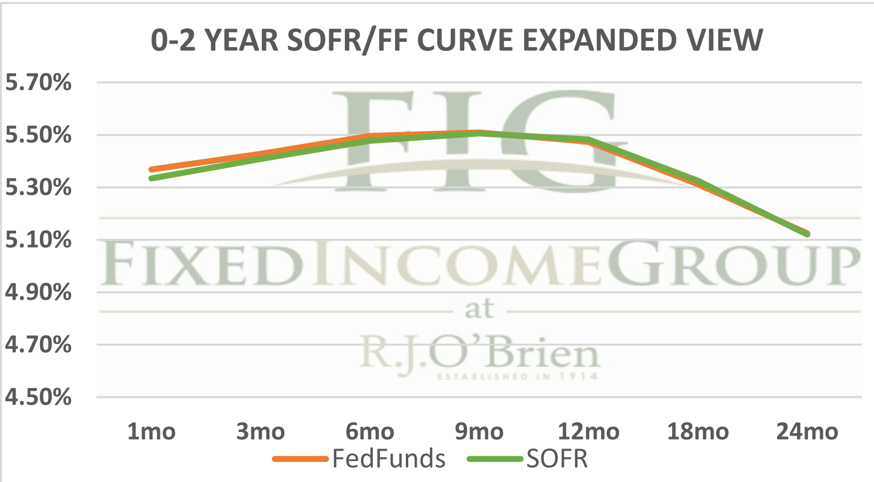
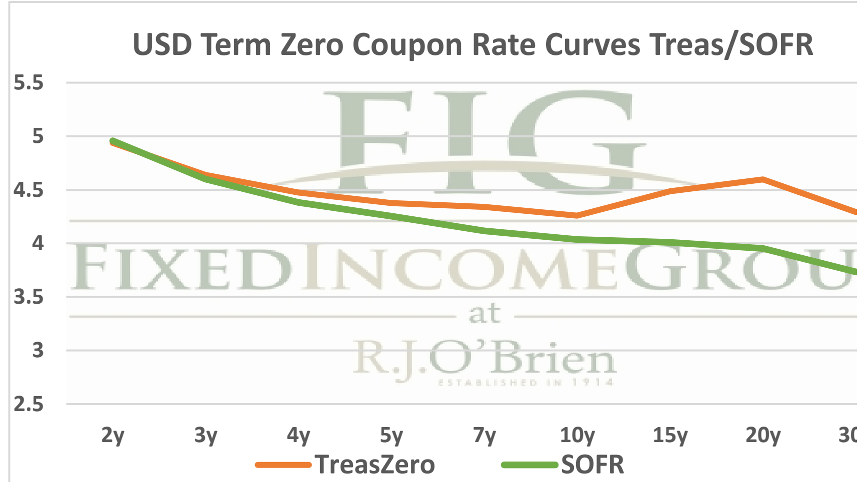
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.33411%	**5.40800%**	**5.47798%**	**5.50551%**	**5.48311%**	**5.32510%**	**5.11988%**	**4.86083%**
1.004445092	1.013670222	1.027694218	1.041903079	1.055744936	1.080911939	1.103961995	1.14798519
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
9/18/2023	9/18/2023	9/18/2023	9/18/2023	9/18/2023	9/18/2023	9/18/2023	9/18/2023
10/17/2023	12/17/2023	3/17/2024	6/17/2024	9/17/2024	3/17/2025	9/17/2025	9/17/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36794%	**5.42828%**	**5.49544%**	**5.50916%**	**5.47469%**	**5.31200%**	**5.12466%**	
100.44733%	**101.37215%**	**102.77825%**	**104.19309%**	**105.56593%**	**108.07129%**	**110.40591%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
9/18/2023	**9/18/2023**	**9/18/2023**	**9/18/2023**	**9/18/2023**	**9/18/2023**	**9/18/2023**	
10/17/2023	**12/17/2023**	**3/17/2024**	**6/17/2024**	**9/17/2024**	**3/17/2025**	**9/17/2025**	
30	91	182	274	366	547	731	
						9/18/2023 6:07 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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