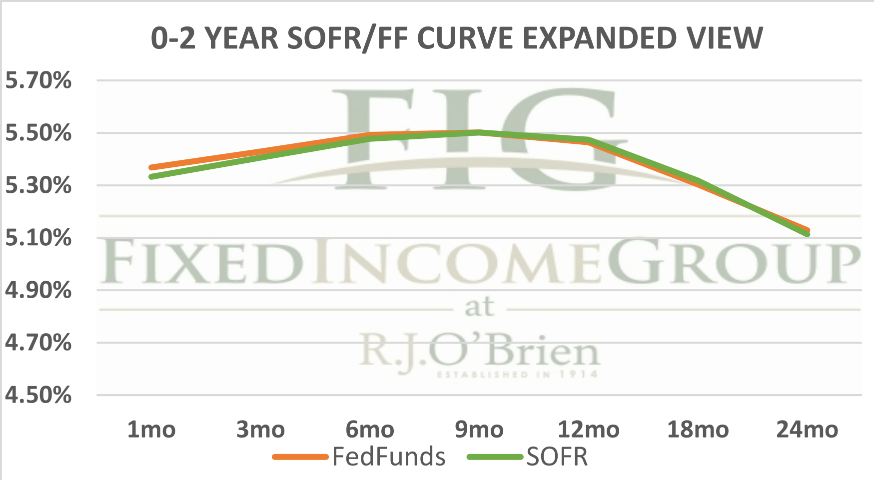
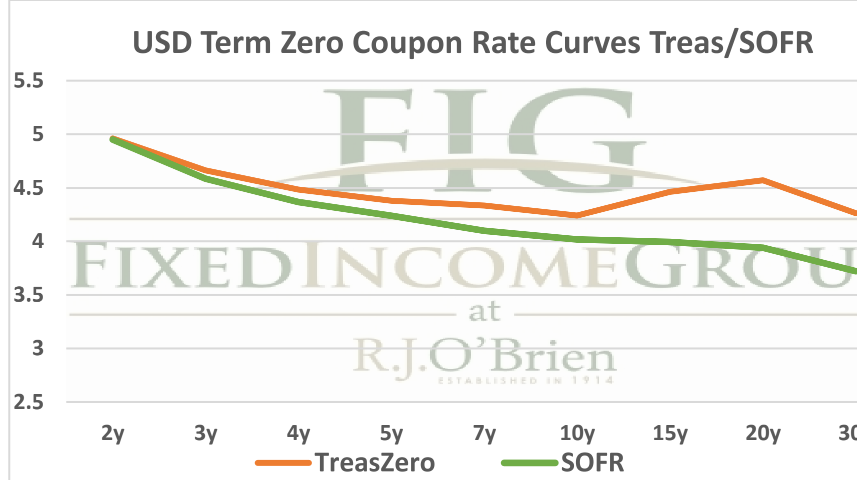
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.33323%	**5.40630%**	**5.47730%**	**5.50148%**	**5.47467%**	**5.31866%**	**5.11332%**	**4.84897%**
1.004444359	1.013665924	1.027690796	1.041872359	1.055659173	1.080814081	1.103828817	1.147624214
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
9/19/2023	9/19/2023	9/19/2023	9/19/2023	9/19/2023	9/19/2023	9/19/2023	9/19/2023
10/18/2023	12/18/2023	3/18/2024	6/18/2024	9/18/2024	3/18/2025	9/18/2025	9/18/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns

5.36772%	**5.42839%**	**5.49203%**	**5.50180%**	**5.46465%**	**5.30284%**	**5.12878%**	
100.44731%	**101.37218%**	**102.77652%**	**104.18748%**	**105.55573%**	**108.05737%**	**110.41427%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
9/19/2023	**9/19/2023**	**9/19/2023**	**9/19/2023**	**9/19/2023**	**9/19/2023**	**9/19/2023**	
10/18/2023	**12/18/2023**	**3/18/2024**	**6/18/2024**	**9/18/2024**	**3/18/2025**	**9/18/2025**	
30	91	182	274	366	547	731	

9/19/2023 6:15 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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