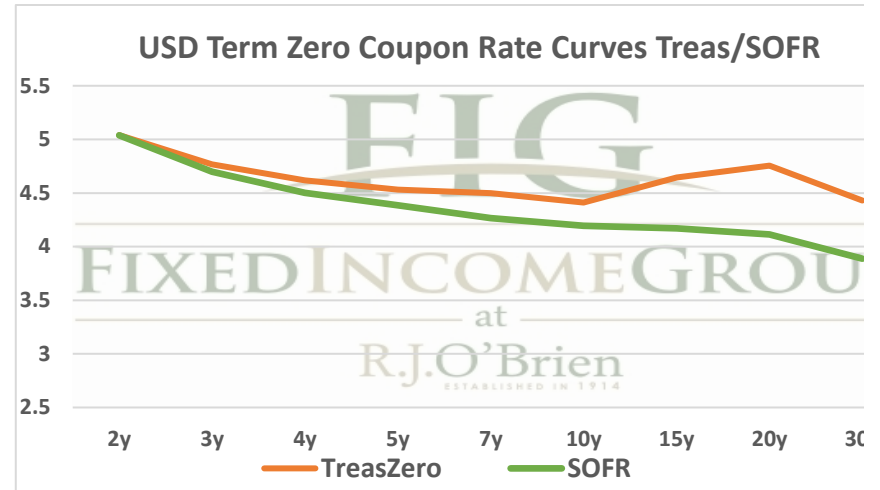
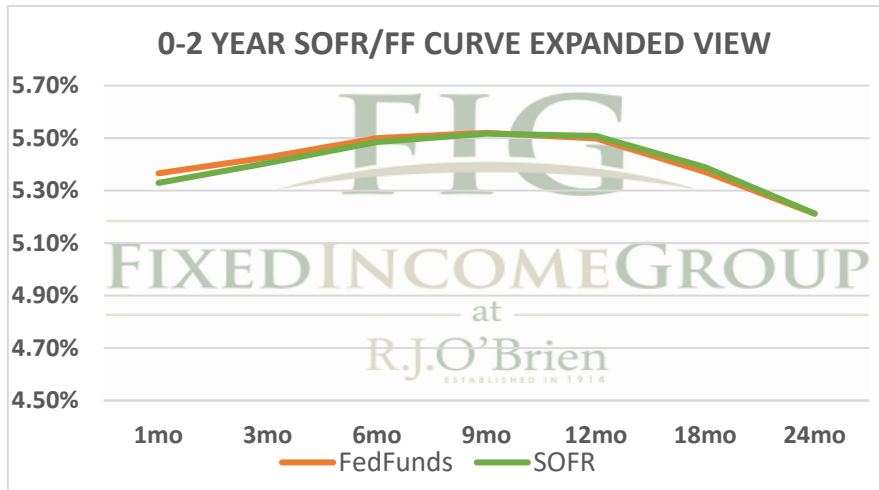


# THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



\*\* 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							
5.32849%	5.40449%	5.48447%	5.51645%	5.50782%	5.38884%	5.21209%	4.98148%
1.004440412	1.013661343	1.027727048	1.041986328	1.055996186	1.081880436	1.105834283	1.151658432
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/22/2023	9/22/2023	9/22/2023	9/22/2023	9/22/2023	9/22/2023	9/22/2023	9/22/2023
10/21/2023	12/21/2023	3/21/2024	6/21/2024	9/21/2024	3/21/2025	9/21/2025	9/21/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36523%	5.42628%	5.49980%	5.51989%	5.49880%	5.37026%	5.21145%	
100.44710%	101.37164%	102.78046%	104.20125%	105.59044%	108.15981%	110.58215%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/22/2023	9/22/2023	9/22/2023	9/22/2023	9/22/2023	9/22/2023	9/22/2023	
10/21/2023	12/21/2023	3/21/2024	6/21/2024	9/21/2024	3/21/2025	9/21/2025	
30	91	182	274	366	547	731	

9/22/2023 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

The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.

See our full disclaimer at [www.rjobrien.com](http://www.rjobrien.com). Copyright © 2023 RJO FIG

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



The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.  
See our full disclaimer at [www.rjobrien.com](http://www.rjobrien.com). Copyright © 2023 RJO FIG