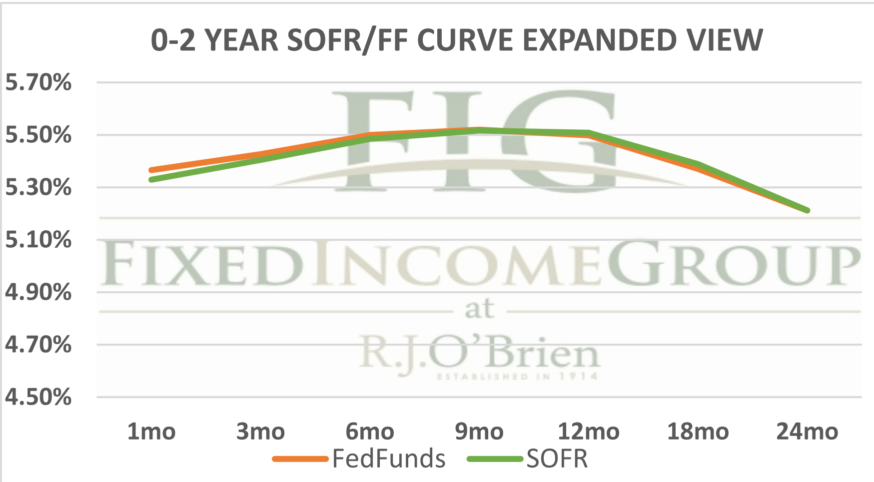
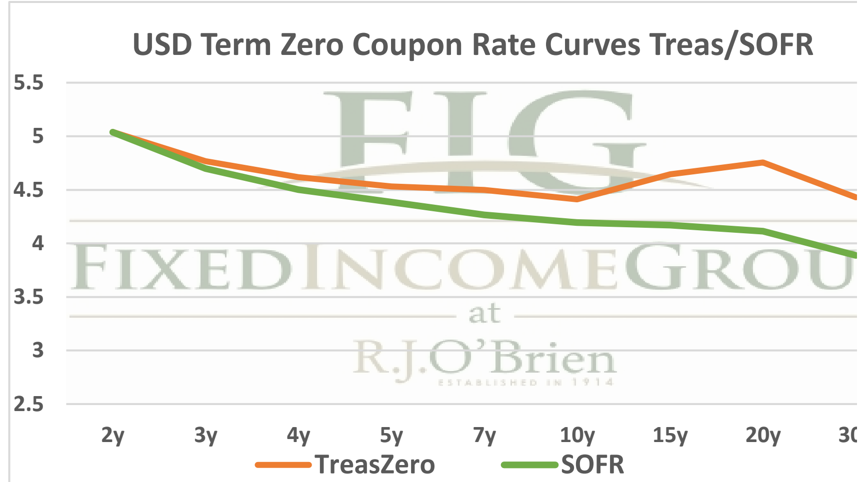
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

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