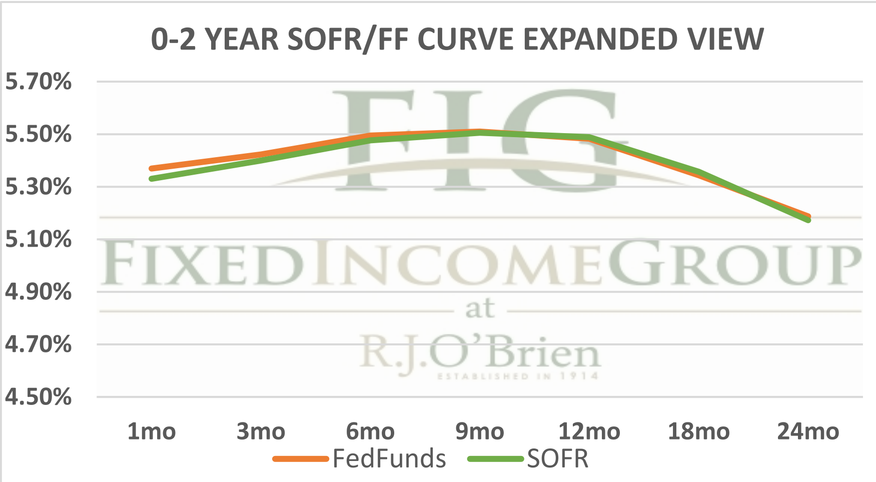
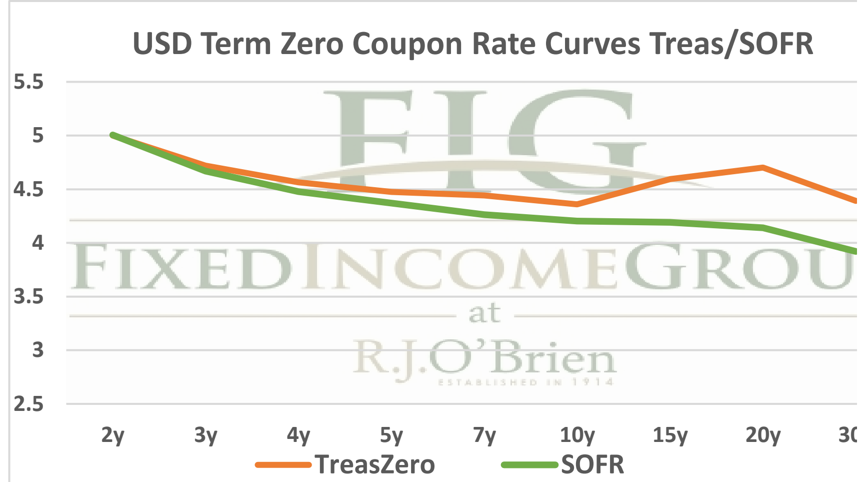
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.32990%	**5.39939%**	**5.47661%**	**5.50535%**	**5.48897%**	**5.35710%**	**5.17255%**	**4.93994%**
1.004441587	1.013648451	1.027687323	1.041901839	1.055804526	1.081398113	1.105031589	1.150393669
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
9/25/2023	9/25/2023	9/25/2023	9/25/2023	9/25/2023	9/25/2023	9/25/2023	9/25/2023
10/24/2023	12/24/2023	3/24/2024	6/24/2024	9/24/2024	3/24/2025	9/24/2025	9/24/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36866%	**5.42328%**	**5.49471%**	**5.50999%**	**5.48256%**	**5.34364%**	**5.18717%**	
100.44739%	**101.37089%**	**102.77788%**	**104.19372%**	**105.57393%**	**108.11936%**	**110.53284%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
9/25/2023	**9/25/2023**	**9/25/2023**	**9/25/2023**	**9/25/2023**	**9/25/2023**	**9/25/2023**	
10/24/2023	**12/24/2023**	**3/24/2024**	**6/24/2024**	**9/24/2024**	**3/24/2025**	**9/24/2025**	
30	91	182	274	366	547	731	

9/25/2023 6:41 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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