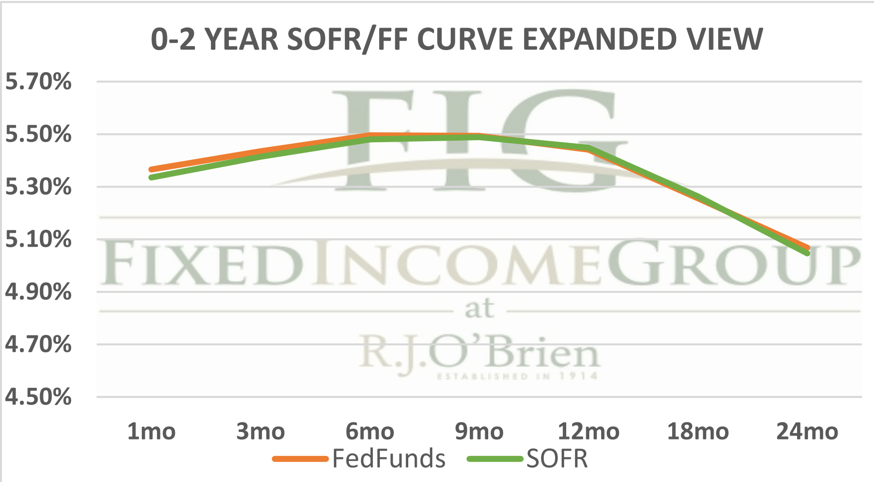
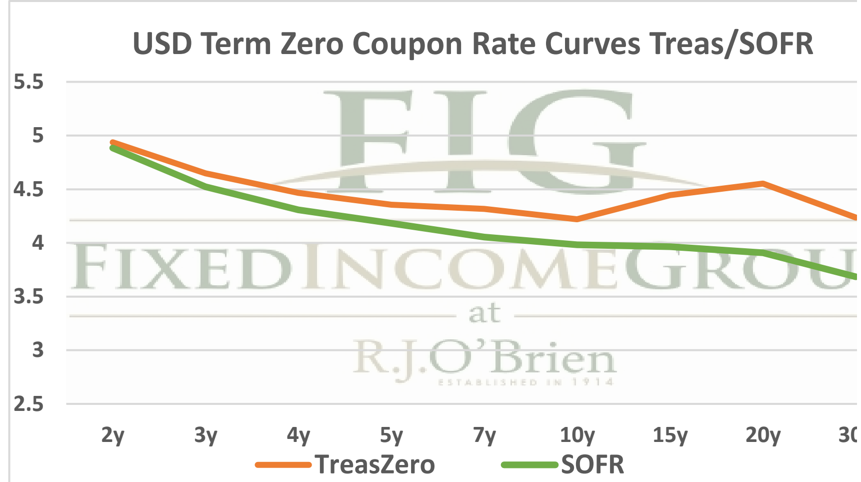
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.33569%	**5.41460%**	**5.48055%**	**5.48858%**	**5.44819%**	**5.26320%**	**5.04646%**	**4.78175%**
1.004446408	1.013686904	1.027707217	1.041774223	1.055389915	1.079971411	1.102471219	1.145577821
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
9/7/2023	9/7/2023	9/7/2023	9/7/2023	9/7/2023	9/7/2023	9/7/2023	9/7/2023
10/6/2023	12/6/2023	3/6/2024	6/6/2024	9/6/2024	3/6/2025	9/6/2025	9/6/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36512%	**5.43563%**	**5.49579%**	**5.49350%**	**5.44151%**	**5.25528%**	**5.06793%**	
100.44709%	**101.37401%**	**102.77843%**	**104.18116%**	**105.53220%**	**107.98510%**	**110.29072%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
9/7/2023	**9/7/2023**	**9/7/2023**	**9/7/2023**	**9/7/2023**	**9/7/2023**	**9/7/2023**	
10/6/2023	**12/6/2023**	**3/6/2024**	**6/6/2024**	**9/6/2024**	**3/6/2025**	**9/6/2025**	
30	91	182	274	366	547	731	
						9/7/2023 6:05 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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