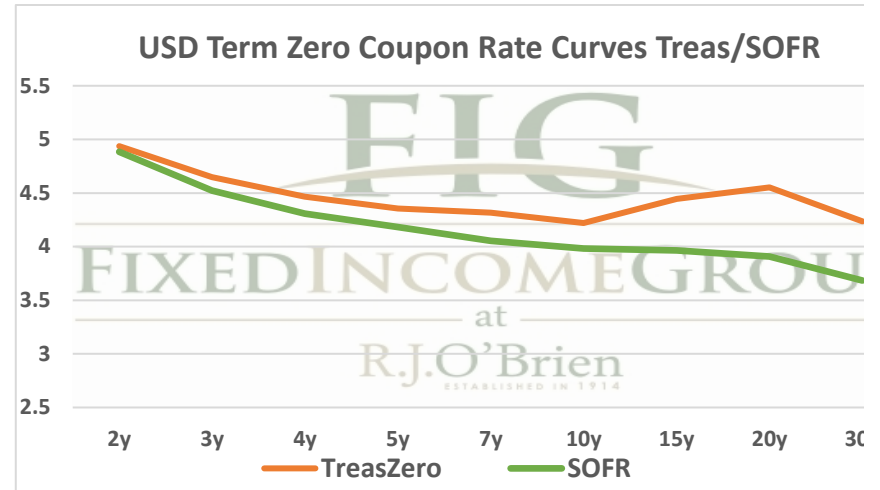
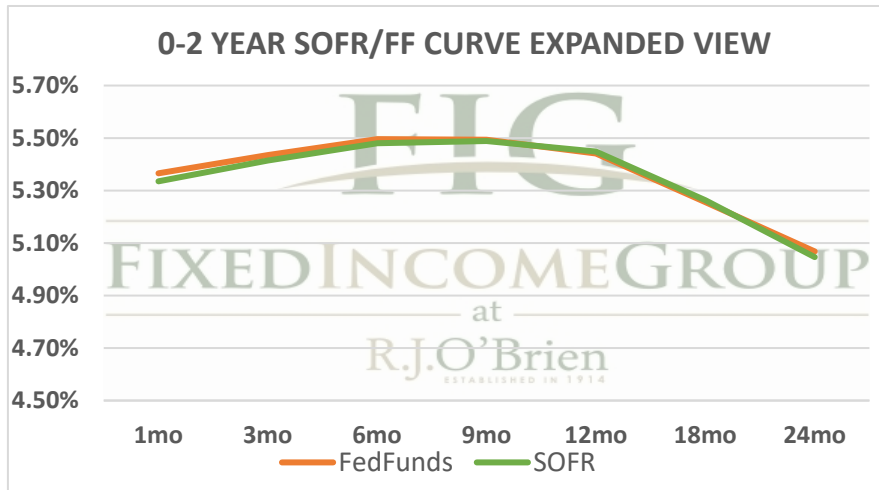


THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



** 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

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. 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. Copyright © 2023 RJO FIG