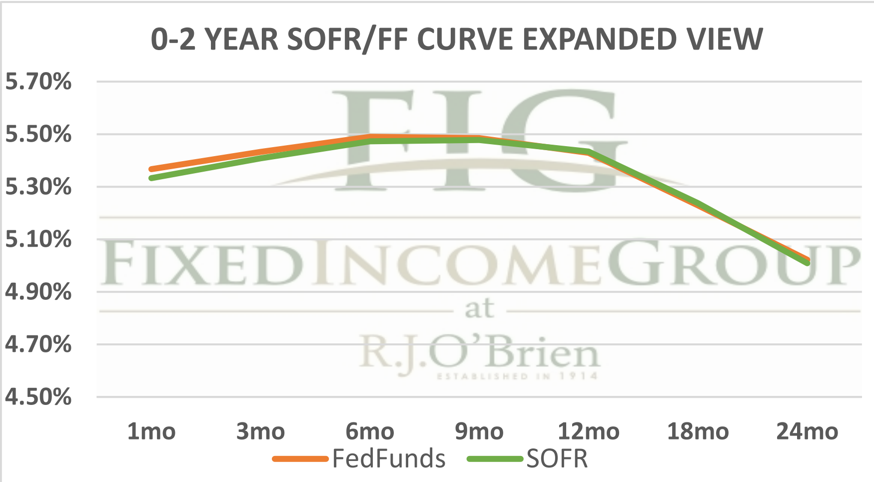
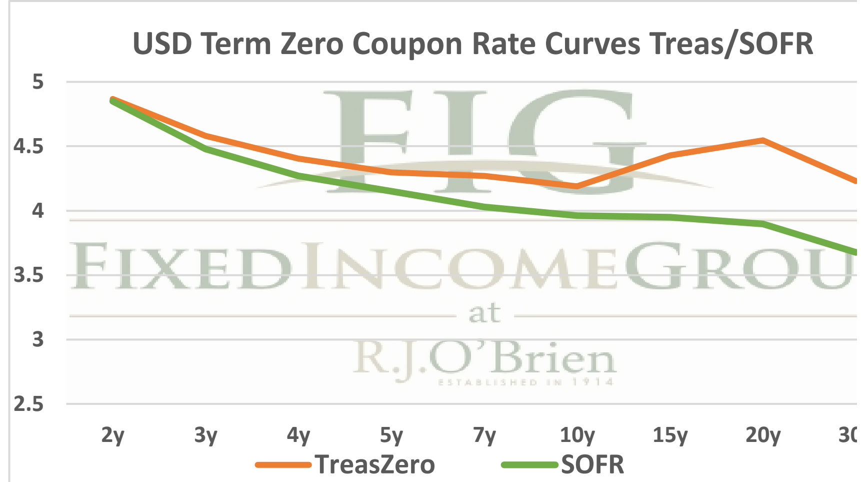
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.33321%	**5.40787%**	**5.47258%**	**5.47782%**	**5.43409%**	**5.23763%**	**5.00882%**	**4.73450%**
1.004444339	1.013669897	1.027666927	1.041692292	1.05524656	1.079582937	1.101706826	1.144139082
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
9/8/2023	9/8/2023	9/8/2023	9/8/2023	9/8/2023	9/8/2023	9/8/2023	9/8/2023
10/7/2023	12/7/2023	3/7/2024	6/7/2024	9/7/2024	3/7/2025	9/7/2025	9/7/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns

5.36675%	**5.43319%**	**5.49003%**	**5.48555%**	**5.42915%**	**5.22853%**	**5.02212%**	
100.44723%	**101.37339%**	**102.77552%**	**104.17512%**	**105.51964%**	**107.94446%**	**110.19770%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
9/8/2023	**9/8/2023**	**9/8/2023**	**9/8/2023**	**9/8/2023**	**9/8/2023**	**9/8/2023**	
10/7/2023	**12/7/2023**	**3/7/2024**	**6/7/2024**	**9/7/2024**	**3/7/2025**	**9/7/2025**	
30	91	182	274	366	547	731	

9/8/2023 6:08 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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