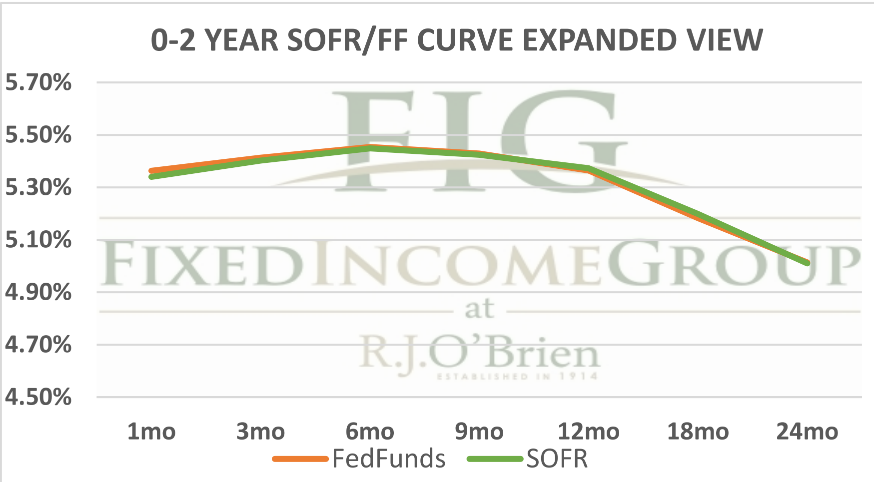
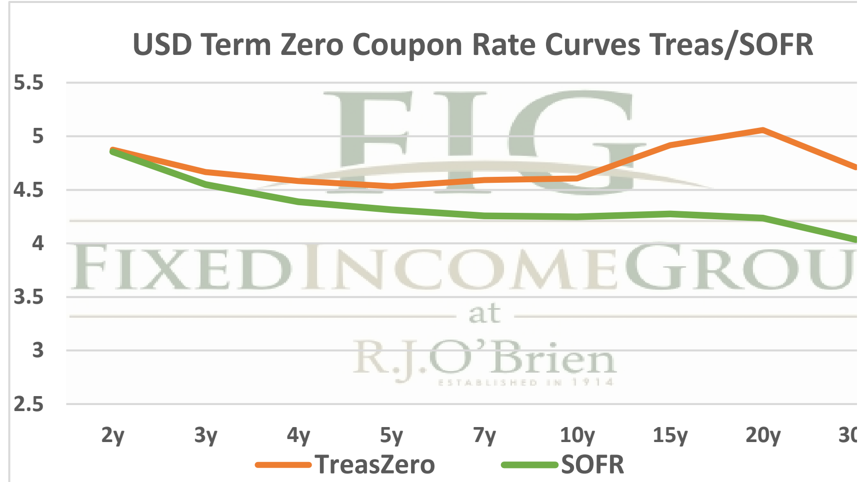
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.34008%	**5.40213%**	**5.44857%**	**5.42394%**	**5.37295%**	**5.19871%**	**5.00996%**	**4.80540%**
1.004598401	1.013805455	1.027696891	1.041282204	1.054624966	1.079135964	1.101730113	1.146297737
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
10/11/2023	10/11/2023	10/11/2023	10/11/2023	10/11/2023	10/11/2023	10/11/2023	10/11/2023
11/10/2023	1/10/2024	4/10/2024	7/10/2024	10/10/2024	4/10/2025	10/10/2025	10/10/2026
31	92	183	274	366	548	731	1096

Term FedFunds from 1-day Returns

5.36343%	**5.41313%**	**5.45388%**	**5.42842%**	**5.36477%**	**5.18236%**	**5.01370%**	
100.46185%	**101.38336%**	**102.77239%**	**104.13163%**	**105.45419%**	**107.88870%**	**110.18059%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
10/11/2023	**10/11/2023**	**10/11/2023**	**10/11/2023**	**10/11/2023**	**10/11/2023**	**10/11/2023**	
11/10/2023	**1/10/2024**	**4/10/2024**	**7/10/2024**	**10/10/2024**	**4/10/2025**	**10/10/2025**	
31	92	183	274	366	548	731	

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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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