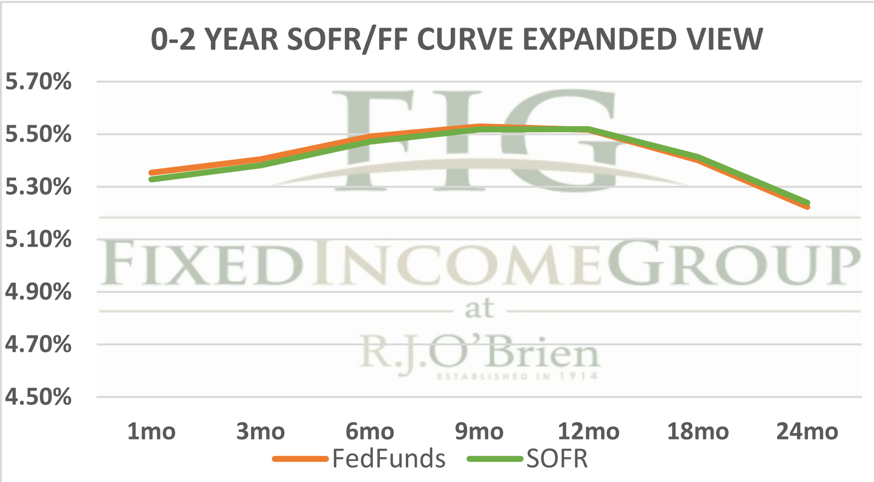
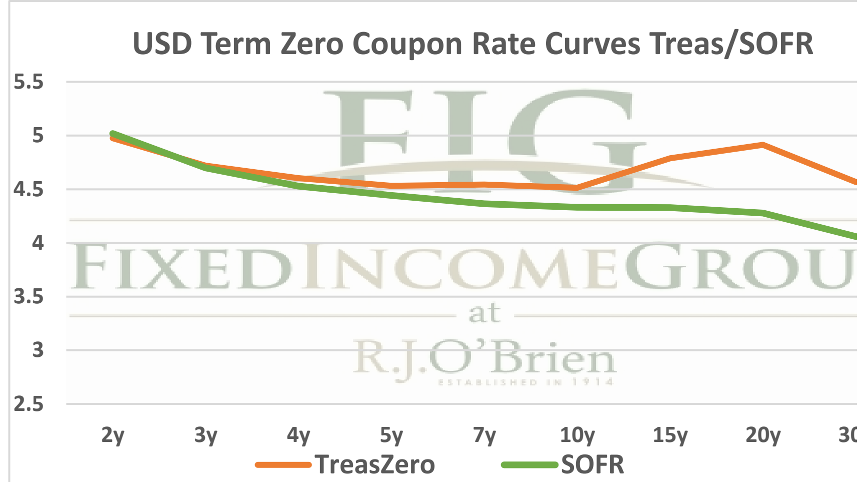
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.32828%	**5.38162%**	**5.47223%**	**5.51740%**	**5.51923%**	**5.41295%**	**5.23900%**	**5.01250%**
1.004440232	1.013603534	1.02766516	1.041993569	1.056112134	1.082246706	1.106380726	1.152602922
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
9/2/2023	9/2/2023	9/2/2023	9/2/2023	9/2/2023	9/2/2023	9/2/2023	9/2/2023
10/1/2023	12/1/2023	3/1/2024	6/1/2024	9/1/2024	3/1/2025	9/1/2025	9/1/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns

5.35315%	**5.40431%**	**5.49072%**	**5.52946%**	**5.51701%**	**5.40047%**	**5.22334%**	
100.44610%	**101.36609%**	**102.77586%**	**104.20853%**	**105.60897%**	**108.20571%**	**110.60629%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
9/2/2023	**9/2/2023**	**9/2/2023**	**9/2/2023**	**9/2/2023**	**9/2/2023**	**9/2/2023**	
10/1/2023	**12/1/2023**	**3/1/2024**	**6/1/2024**	**9/1/2024**	**3/1/2025**	**9/1/2025**	
30	91	182	274	366	547	731	

10/2/2023 7:44 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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