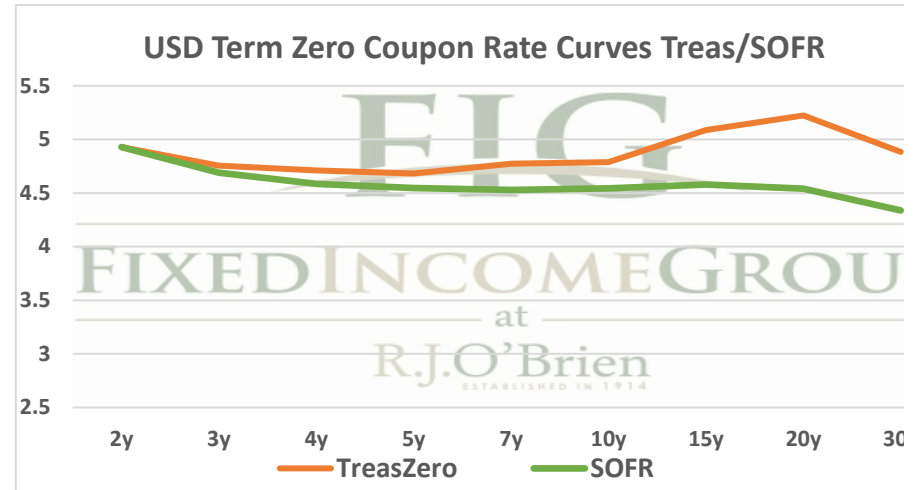
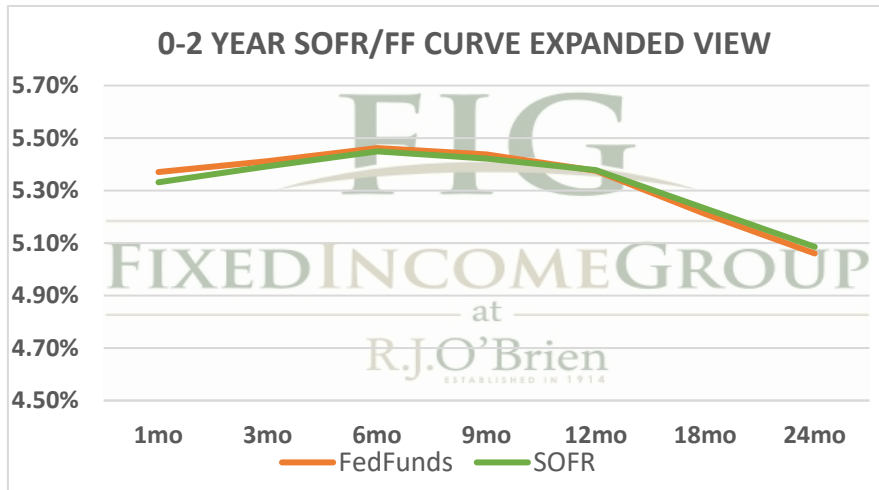


THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



** 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							
5.33098%	5.39222%	5.44905%	5.42215%	5.37782%	5.23101%	5.08564%	4.96206%
1.004590566	1.013780114	1.027699347	1.041268607	1.054674527	1.079627604	1.103266647	1.151067213
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/30/2023	10/30/2023	10/30/2023	10/30/2023	10/30/2023	10/30/2023	10/30/2023	10/30/2023
11/29/2023	1/29/2024	4/29/2024	7/29/2024	10/29/2024	4/29/2025	10/29/2025	10/29/2026
31	92	183	274	366	548	731	1096

Term FedFunds from 1-day Returns							
5.37001%	5.41157%	5.46181%	5.43735%	5.37496%	5.21084%	5.06035%	
100.46242%	101.38296%	102.77642%	104.13843%	105.46454%	107.93205%	110.27532%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/30/2023	10/30/2023	10/30/2023	10/30/2023	10/30/2023	10/30/2023	10/30/2023	
11/29/2023	1/29/2024	4/29/2024	7/29/2024	10/29/2024	4/29/2025	10/29/2025	
31	92	183	274	366	548	731	

10/30/2023 6:09 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

