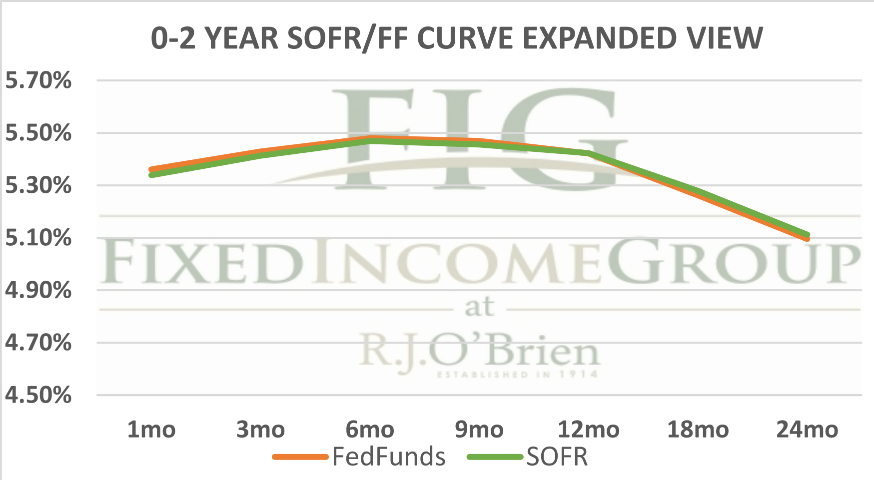
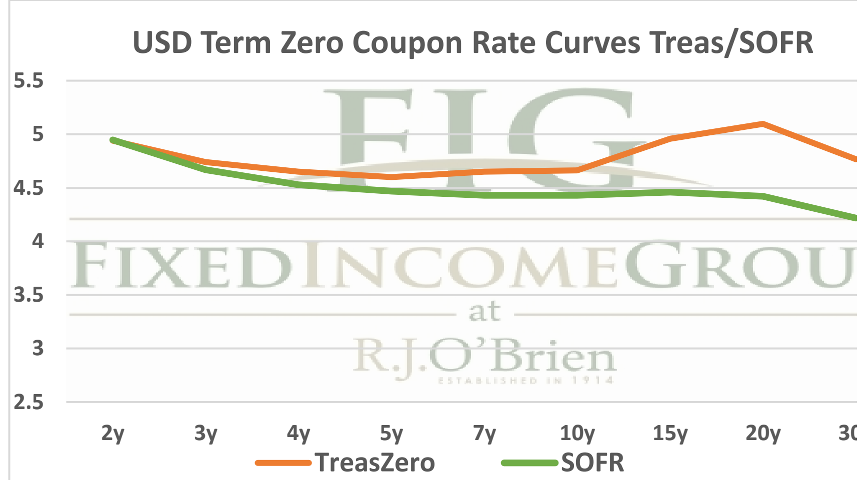
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.33842%	**5.41288%**	**5.46908%**	**5.45569%**	**5.42329%**	**5.27884%**	**5.11188%**	**4.94133%**
1.004596975	1.013832916	1.027801161	1.041523858	1.055136826	1.080355622	1.103799608	1.150436138
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
10/6/2023	10/6/2023	10/6/2023	10/6/2023	10/6/2023	10/6/2023	10/6/2023	10/6/2023
11/5/2023	1/5/2024	4/5/2024	7/5/2024	10/5/2024	4/5/2025	10/5/2025	10/5/2026
31	92	183	274	366	548	731	1096

Term FedFunds from 1-day Returns							
5.36089%	**5.42868%**	**5.47978%**	**5.46967%**	**5.42131%**	**5.26184%**	**5.09548%**	
100.46163%	**101.38733%**	**102.78556%**	**104.16303%**	**105.51167%**	**108.00969%**	**110.34666%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
10/6/2023	**10/6/2023**	**10/6/2023**	**10/6/2023**	**10/6/2023**	**10/6/2023**	**10/6/2023**	
11/5/2023	**1/5/2024**	**4/5/2024**	**7/5/2024**	**10/5/2024**	**4/5/2025**	**10/5/2025**	
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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