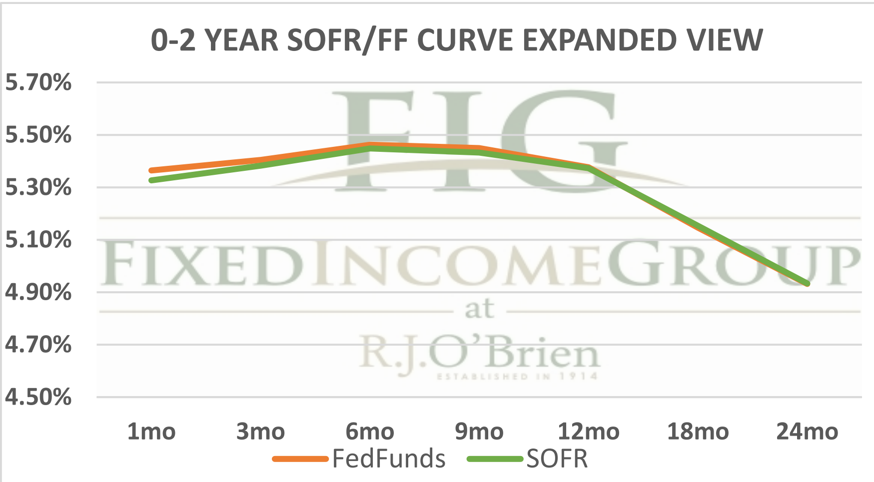
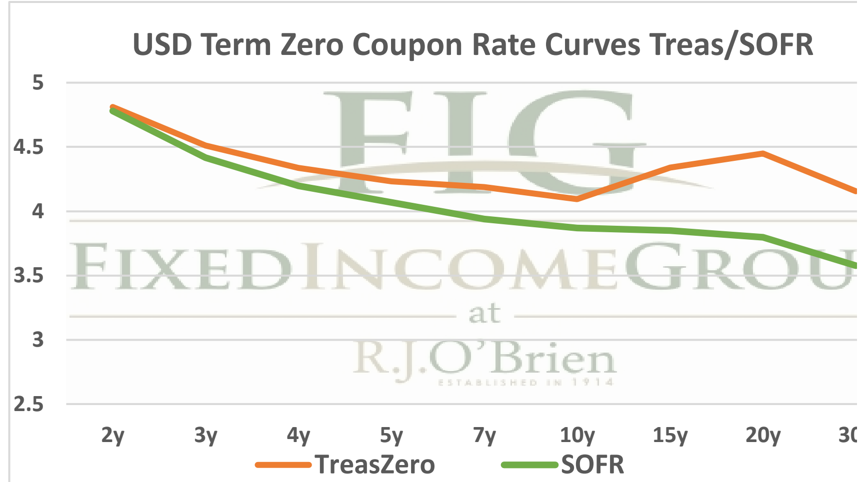
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.32623%	**5.38241%**	**5.44829%**	**5.43204%**	**5.37273%**	**5.15406%**	**4.93349%**	**4.66397%**
1.004586478	1.013755037	1.027846791	1.041343831	1.054622782	1.078742571	1.100177275	1.141992084
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/14/2023	8/14/2023	8/14/2023	8/14/2023	8/14/2023	8/14/2023	8/14/2023	8/14/2023
9/13/2023	11/13/2023	2/13/2024	5/13/2024	8/13/2024	2/13/2025	8/13/2025	8/13/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns

5.36481%	**5.40407%**	**5.46248%**	**5.44917%**	**5.37672%**	**5.14676%**	**4.93164%**	
100.46197%	**101.38104%**	**102.79194%**	**104.14742%**	**105.46633%**	**107.86311%**	**110.01396%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/14/2023	**8/14/2023**	**8/14/2023**	**8/14/2023**	**8/14/2023**	**8/14/2023**	**8/14/2023**	
9/13/2023	**11/13/2023**	**2/13/2024**	**5/13/2024**	**8/13/2024**	**2/13/2025**	**8/13/2025**	
31	92	184	274	366	550	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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