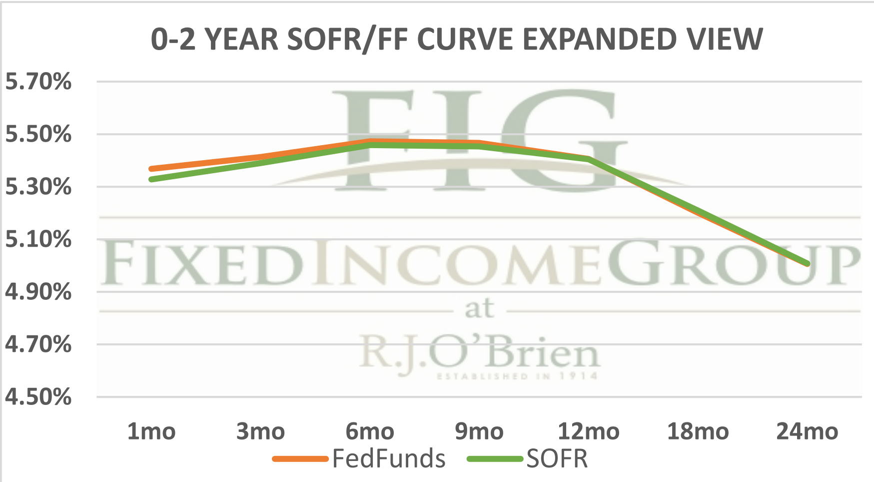
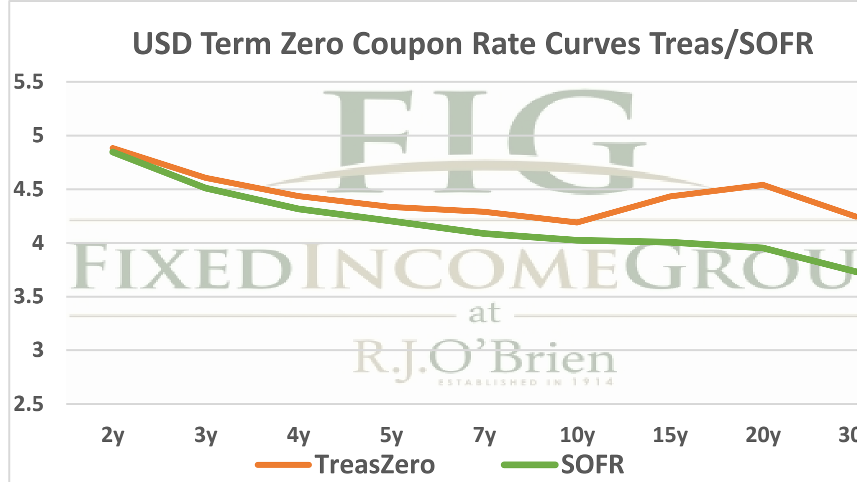
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.32781%	**5.38953%**	**5.45852%**	**5.45318%**	**5.40508%**	**5.20991%**	**5.00811%**	**4.77322%**
1.004587834	1.013773242	1.027899102	1.041504791	1.054951607	1.07959578	1.101692362	1.145317925
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/17/2023	8/17/2023	8/17/2023	8/17/2023	8/17/2023	8/17/2023	8/17/2023	8/17/2023
9/16/2023	11/16/2023	2/16/2024	5/16/2024	8/16/2024	2/16/2025	8/16/2025	8/16/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.36834%	**5.41331%**	**5.47288%**	**5.46719%**	**5.40616%**	**5.20066%**	**5.00602%**	
100.46227%	**101.38340%**	**102.79725%**	**104.16114%**	**105.49627%**	**107.94546%**	**110.16499%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/17/2023	**8/17/2023**	**8/17/2023**	**8/17/2023**	**8/17/2023**	**8/17/2023**	**8/17/2023**	
9/16/2023	**11/16/2023**	**2/16/2024**	**5/16/2024**	**8/16/2024**	**2/16/2025**	**8/16/2025**	
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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