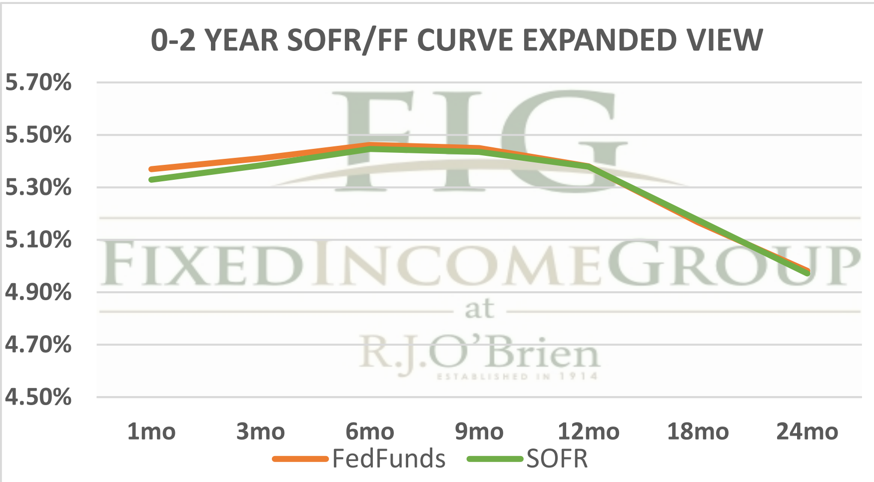
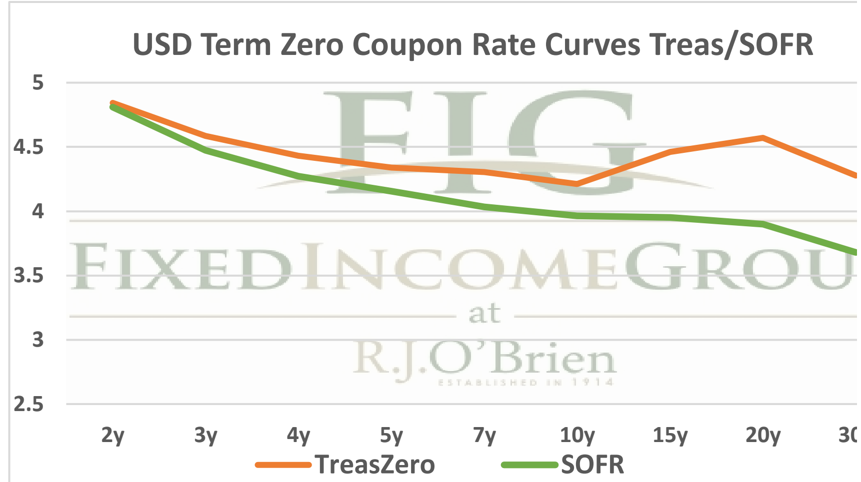
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.32852%	**5.38378%**	**5.44630%**	**5.43475%**	**5.37877%**	**5.17502%**	**4.97151%**	**4.73425%**
1.004588447	1.013758545	1.027836637	1.041364488	1.054684155	1.079062814	1.100949253	1.144131664
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/18/2023	8/18/2023	8/18/2023	8/18/2023	8/18/2023	8/18/2023	8/18/2023	8/18/2023
9/17/2023	11/17/2023	2/17/2024	5/17/2024	8/17/2024	2/17/2025	8/17/2025	8/17/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns

5.36964%	**5.41025%**	**5.46173%**	**5.44915%**	**5.38064%**	**5.16669%**	**4.98167%**	
100.46239%	**101.38262%**	**102.79155%**	**104.14741%**	**105.47031%**	**107.89355%**	**110.11555%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/18/2023	**8/18/2023**	**8/18/2023**	**8/18/2023**	**8/18/2023**	**8/18/2023**	**8/18/2023**	
9/17/2023	**11/17/2023**	**2/17/2024**	**5/17/2024**	**8/17/2024**	**2/17/2025**	**8/17/2025**	
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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