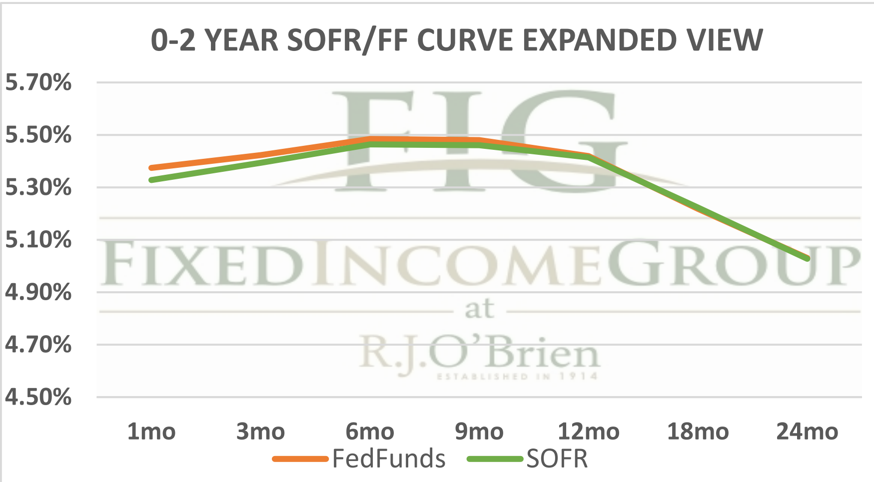
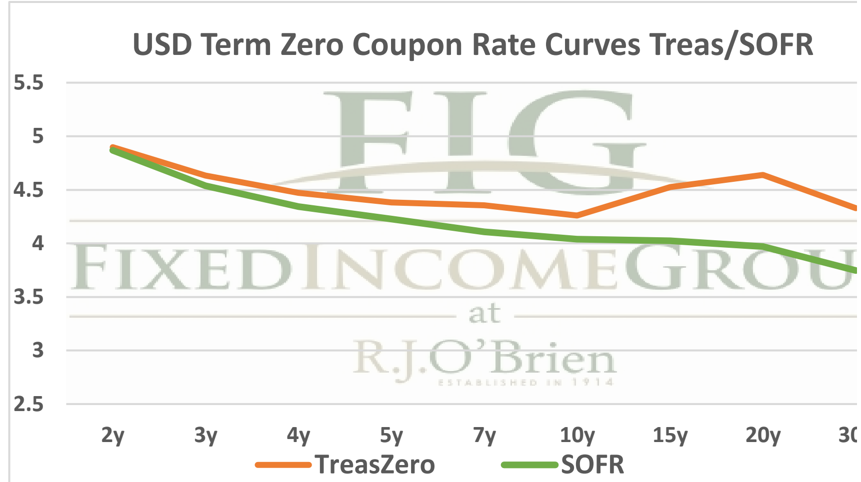
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.32759%	**5.39302%**	**5.46373%**	**5.46095%**	**5.41419%**	**5.22353%**	**5.02756%**	**4.79979%**
1.004587643	1.013782172	1.027925752	1.041563889	1.055044244	1.079803973	1.102087396	1.146127067
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/22/2023	8/22/2023	8/22/2023	8/22/2023	8/22/2023	8/22/2023	8/22/2023	8/22/2023
9/21/2023	11/21/2023	2/21/2024	5/21/2024	8/21/2024	2/21/2025	8/21/2025	8/21/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.37470%	**5.42306%**	**5.48437%**	**5.47965%**	**5.41895%**	**5.21830%**	**5.03042%**	
100.46282%	**101.38589%**	**102.80312%**	**104.17062%**	**105.50926%**	**107.97241%**	**110.21455%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/22/2023	**8/22/2023**	**8/22/2023**	**8/22/2023**	**8/22/2023**	**8/22/2023**	**8/22/2023**	
9/21/2023	**11/21/2023**	**2/21/2024**	**5/21/2024**	**8/21/2024**	**2/21/2025**	**8/21/2025**	
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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