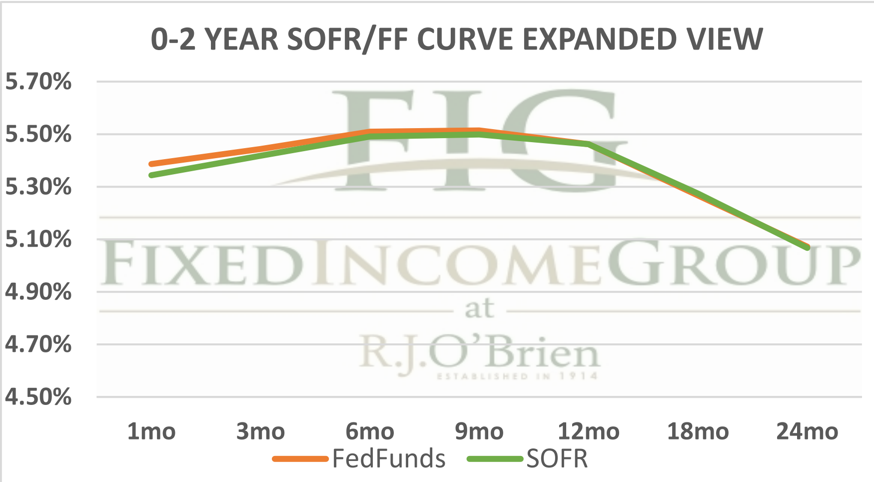
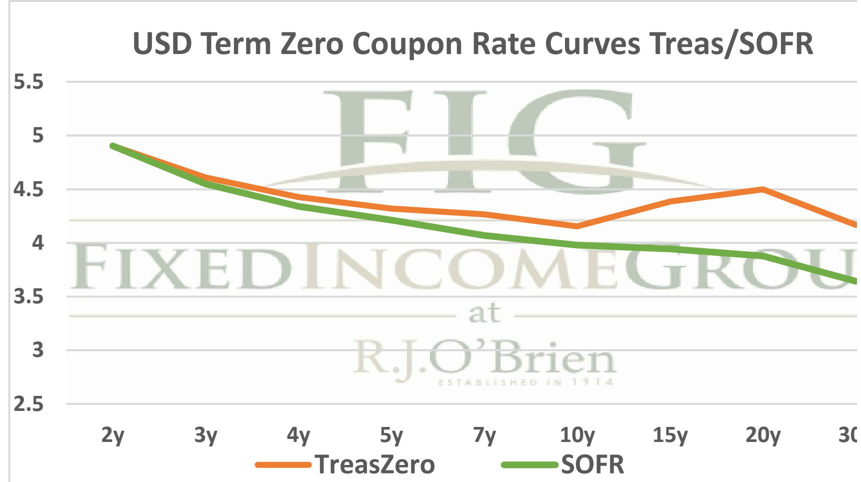
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.34334%	**5.41788%**	**5.49056%**	**5.49879%**	**5.46177%**	**5.27470%**	**5.06717%**	**4.81469%**
1.004601213	1.013845698	1.028062876	1.041851878	1.055528044	1.080585709	1.102891716	1.146580616
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/25/2023	8/25/2023	8/25/2023	8/25/2023	8/25/2023	8/25/2023	8/25/2023	8/25/2023
9/24/2023	11/24/2023	2/24/2024	5/24/2024	8/24/2024	2/24/2025	8/24/2025	8/24/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns

5.38670%	**5.44312%**	**5.50948%**	**5.51419%**	**5.46201%**	**5.26640%**	**5.07188%**	
100.46385%	**101.39102%**	**102.81596%**	**104.19691%**	**105.55304%**	**108.04588%**	**110.29872%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/25/2023	**8/25/2023**	**8/25/2023**	**8/25/2023**	**8/25/2023**	**8/25/2023**	**8/25/2023**	
9/24/2023	**11/24/2023**	**2/24/2024**	**5/24/2024**	**8/24/2024**	**2/24/2025**	**8/24/2025**	
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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