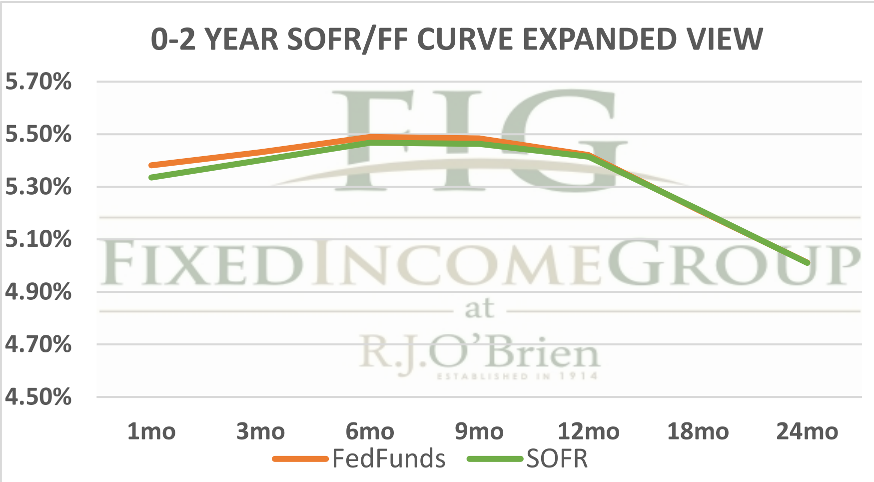
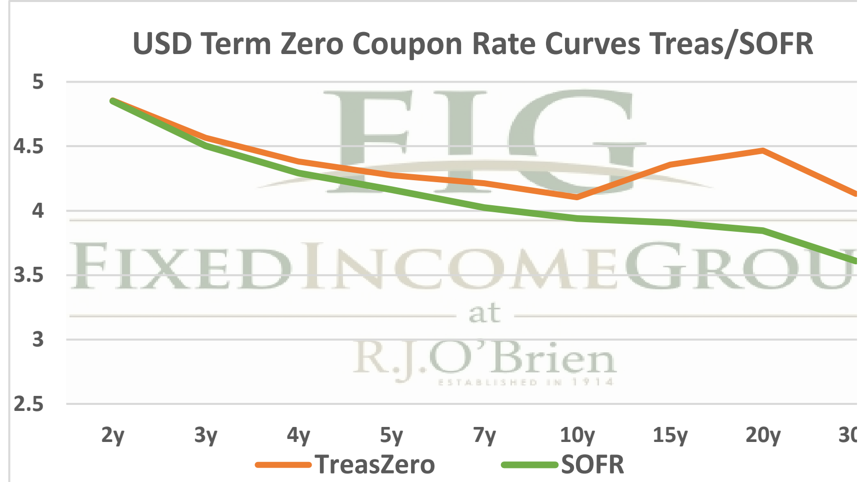
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.33505%	**5.40138%**	**5.46748%**	**5.46279%**	**5.41426%**	**5.21497%**	**5.01024%**	**4.76374%**
1.004594072	1.013803519	1.027944879	1.041577927	1.055045004	1.079673125	1.101735795	1.145029289
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/24/2023	8/24/2023	8/24/2023	8/24/2023	8/24/2023	8/24/2023	8/24/2023	8/24/2023
9/23/2023	11/23/2023	2/23/2024	5/23/2024	8/23/2024	2/23/2025	8/23/2025	8/23/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.38119%	**5.43098%**	**5.48923%**	**5.48330%**	**5.42029%**	**5.21186%**	**5.01133%**	
100.46338%	**101.38792%**	**102.80560%**	**104.17340%**	**105.51063%**	**107.96257%**	**110.17579%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/24/2023	**8/24/2023**	**8/24/2023**	**8/24/2023**	**8/24/2023**	**8/24/2023**	**8/24/2023**	
9/23/2023	**11/23/2023**	**2/23/2024**	**5/23/2024**	**8/23/2024**	**2/23/2025**	**8/23/2025**	
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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