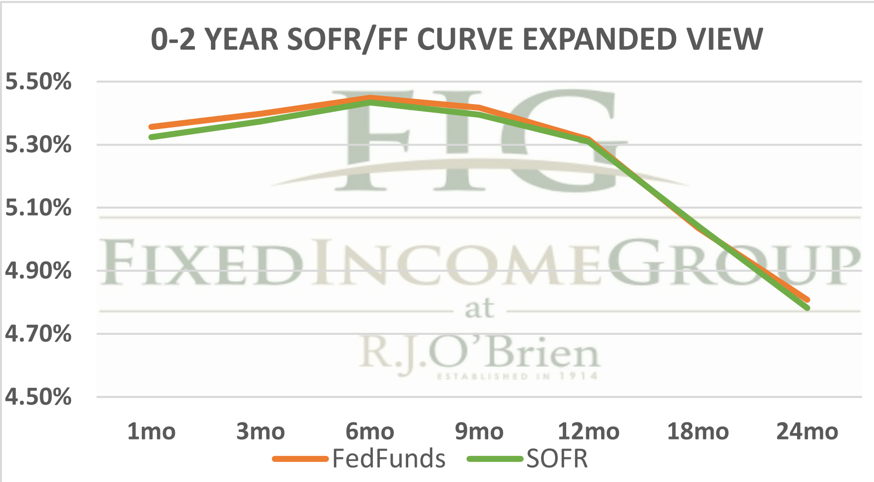
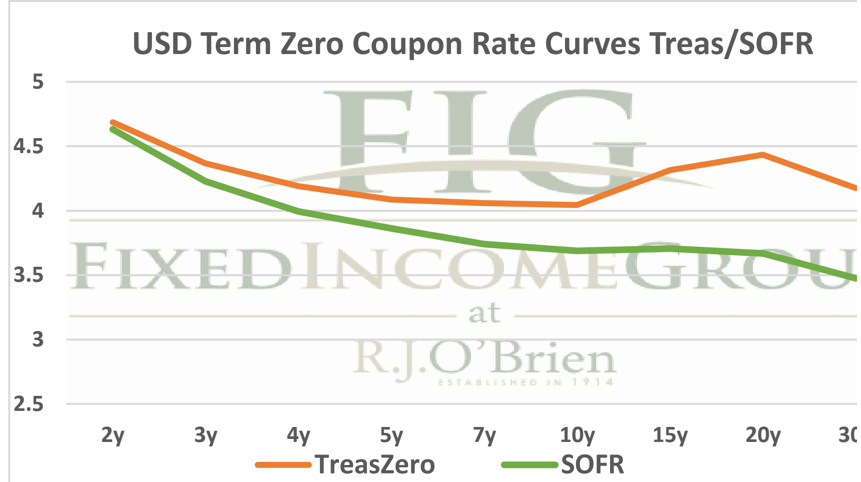
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** **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							
5.32385%	**5.37374%**	**5.43388%**	**5.39539%**	**5.30971%**	**5.04230%**	**4.78194%**	**4.46064%**
1.004584429	1.01373288	1.02777317	1.041064912	1.053982003	1.077035078	1.097099968	1.135801636
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/8/2023	8/8/2023	8/8/2023	8/8/2023	8/8/2023	8/8/2023	8/8/2023	8/8/2023
9/7/2023	11/7/2023	2/7/2024	5/7/2024	8/7/2024	2/7/2025	8/7/2025	8/7/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.35606%	**5.39776%**	**5.44882%**	**5.41745%**	**5.31709%**	**5.03682%**	**4.80815%**	
100.46122%	**101.37943%**	**102.78495%**	**104.12328%**	**105.40570%**	**107.69514%**	**109.76321%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/8/2023	**8/8/2023**	**8/8/2023**	**8/8/2023**	**8/8/2023**	**8/8/2023**	**8/8/2023**	
9/7/2023	**11/7/2023**	**2/7/2024**	**5/7/2024**	**8/7/2024**	**2/7/2025**	**8/7/2025**	
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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