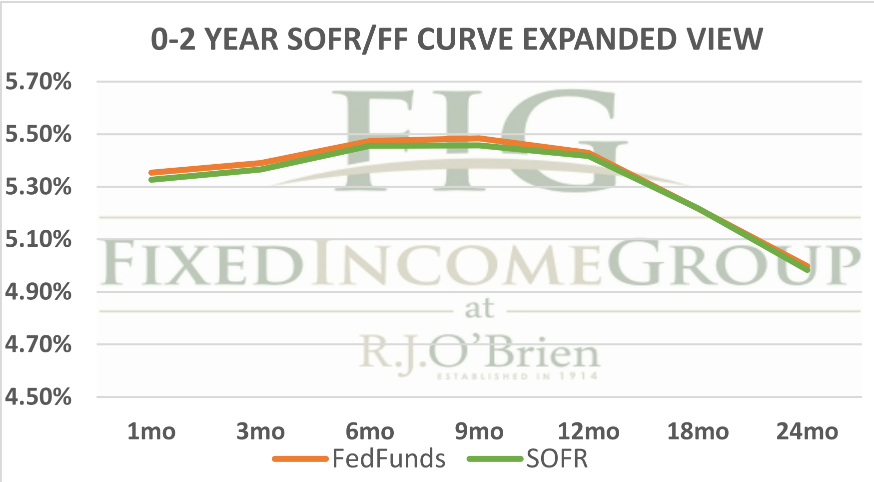
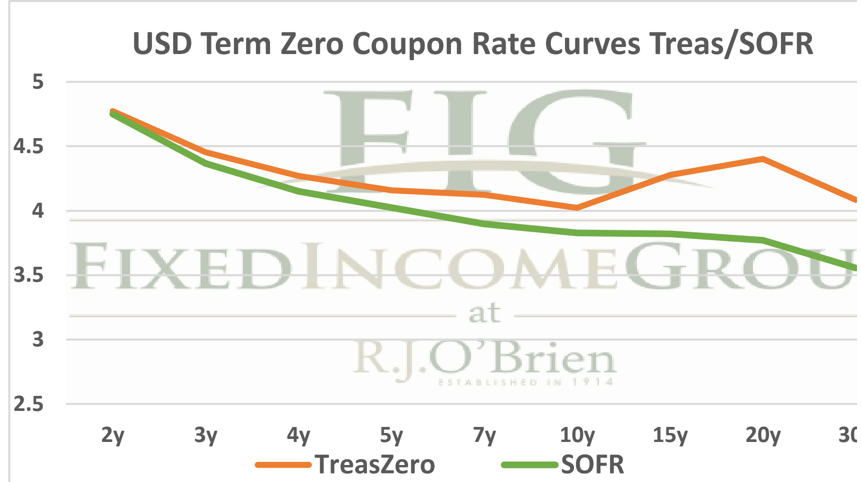
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.32610%	**5.36567%**	**5.45554%**	**5.45731%**	**5.41691%**	**5.21786%**	**4.98333%**	**4.67156%**
1.004586368	1.013712264	1.027883891	1.041536177	1.055071872	1.079717299	1.101189361	1.142223098
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/1/2023	8/1/2023	8/1/2023	8/1/2023	8/1/2023	8/1/2023	8/1/2023	8/1/2023
8/31/2023	10/31/2023	1/31/2024	4/30/2024	7/31/2024	1/31/2025	7/31/2025	7/31/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.35359%	**5.39023%**	**5.47396%**	**5.48417%**	**5.42958%**	**5.21708%**	**4.99752%**	
100.46100%	**101.37750%**	**102.79780%**	**104.17406%**	**105.52008%**	**107.97054%**	**110.14773%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/1/2023	**8/1/2023**	**8/1/2023**	**8/1/2023**	**8/1/2023**	**8/1/2023**	**8/1/2023**	
8/31/2023	**10/31/2023**	**1/31/2024**	**4/30/2024**	**7/31/2024**	**1/31/2025**	**7/31/2025**	
31	92	184	274	366	550	731	
						9/1/2023 6:13 ct	

For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439

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