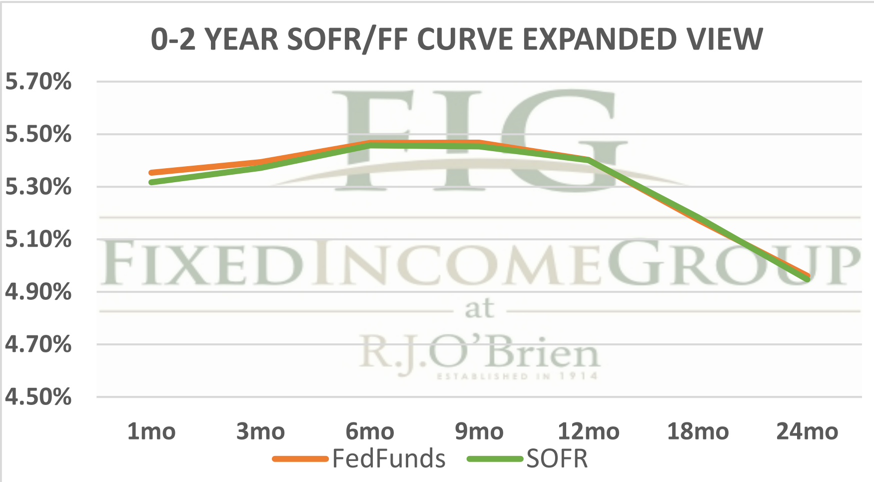
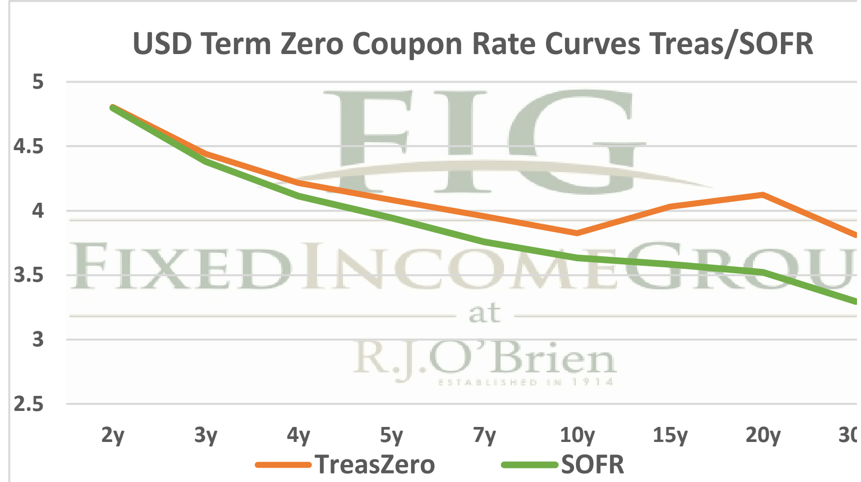
# THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien




**** 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 | | | | | | | |
|---|---|---|---|---|---|---|---|
| **5.31729%** | **5.37182%** | **5.45733%** | **5.45383%** | **5.40139%** | **5.18405%** | **4.94717%** | **4.62176%** |
| 1.004578774 | 1.013727995 | 1.027893007 | 1.041661172 | 1.054914088 | 1.079200704 | 1.100455061 | 1.14070691 |
| **1mo** | **3mo** | **6mo** | **9mo** | **12mo** | **18mo** | **24mo** | **36mo** |
| 7/26/2023 | 7/26/2023 | 7/26/2023 | 7/26/2023 | 7/26/2023 | 7/26/2023 | 7/26/2023 | 7/26/2023 |
| 8/25/2023 | 10/25/2023 | 1/25/2024 | 4/25/2024 | 7/25/2024 | 1/25/2025 | 7/25/2025 | 7/25/2026 |
| 31 | 92 | 184 | 275 | 366 | 550 | 731 | 1096 |

| Term FedFunds from 1-day Returns | | | | | | | |
|---|---|---|---|---|---|---|---|
| **5.35370%** | **5.39331%** | **5.46674%** | **5.46783%** | **5.40266%** | **5.17436%** | **4.96121%** | |
| **100.46101%** | **101.37829%** | **102.79411%** | **104.17682%** | **105.49271%** | **107.90527%** | **110.07401%** | |
| **1mo** | **3mo** | **6mo** | **9mo** | **12mo** | **18mo** | **24mo** | |
| **7/26/2023** | **7/26/2023** | **7/26/2023** | **7/26/2023** | **7/26/2023** | **7/26/2023** | **7/26/2023** | |
| **8/25/2023** | **10/25/2023** | **1/25/2024** | **4/25/2024** | **7/25/2024** | **1/25/2025** | **7/25/2025** | |
| 31 | 92 | 184 | 275 | 366 | 550 | 731 | |
| | | | | | | 7/26/2023 6:09 ct | |

**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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