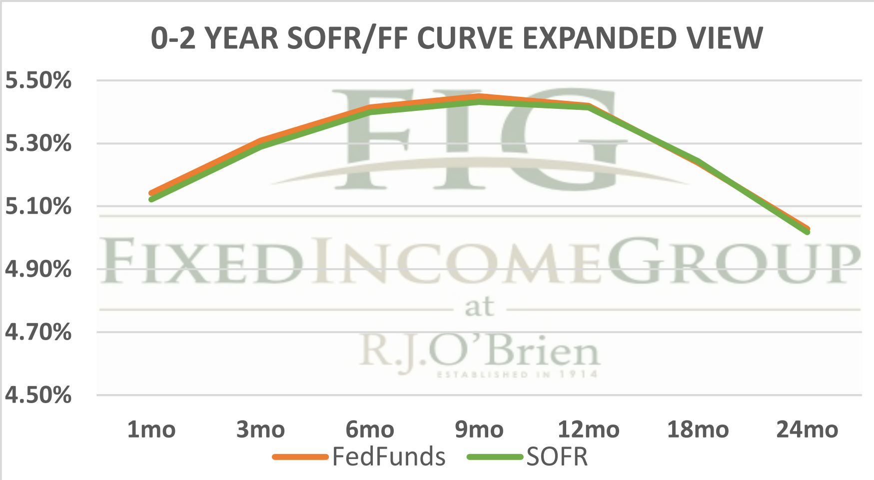
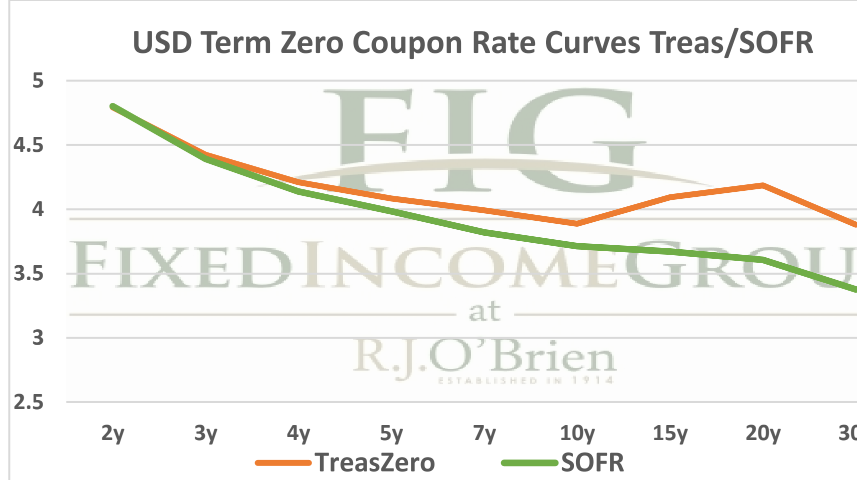
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.12182%	**5.28917%**	**5.39864%**	**5.43180%**	**5.41436%**	**5.24418%**	**5.01781%**	**4.68539%**
1.004410455	1.013516777	1.027593053	1.041492941	1.055046018	1.080119434	1.101889365	1.142643986
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
7/1/2023	7/1/2023	7/1/2023	7/1/2023	7/1/2023	7/1/2023	7/1/2023	7/1/2023
7/31/2023	9/30/2023	12/31/2023	3/31/2024	6/30/2024	12/31/2024	6/30/2025	6/30/2026
31	92	184	275	366	550	731	1096

Term FedFunds from 1-day Returns							
5.14207%	**5.30880%**	**5.41455%**	**5.44984%**	**5.41961%**	**5.23851%**	**5.02840%**	
100.44279%	**101.35669%**	**102.76744%**	**104.16307%**	**105.50993%**	**108.00329%**	**110.21045%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
7/1/2023	**7/1/2023**	**7/1/2023**	**7/1/2023**	**7/1/2023**	**7/1/2023**	**7/1/2023**	
7/31/2023	**9/30/2023**	**12/31/2023**	**3/31/2024**	**6/30/2024**	**12/31/2024**	**6/30/2025**	
31	92	184	275	366	550	731	
						8/1/2023 6:17 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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