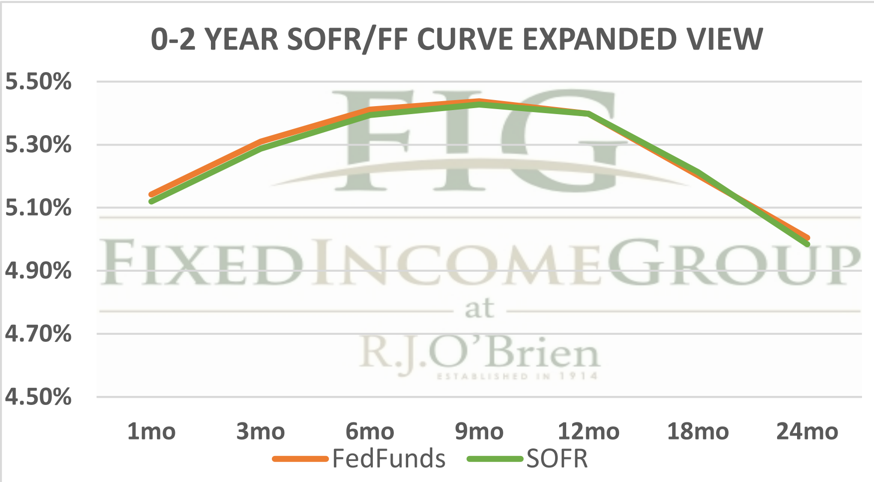
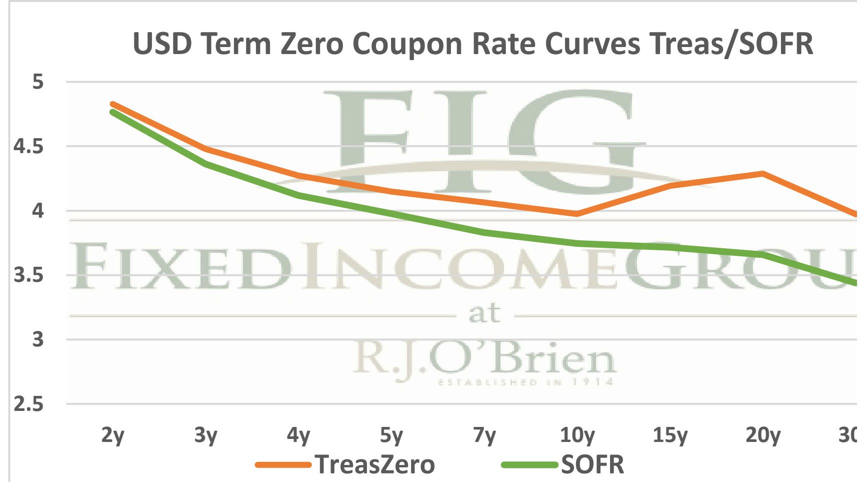
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.11935%	**5.28721%**	**5.39434%**	**5.42729%**	**5.39783%**	**5.21342%**	**4.98426%**	**4.65612%**
1.004408326	1.01351175	1.027571056	1.041458452	1.054877891	1.079649498	1.101208098	1.141752962
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
7/2/2023	7/2/2023	7/2/2023	7/2/2023	7/2/2023	7/2/2023	7/2/2023	7/2/2023
8/1/2023	10/1/2023	1/1/2024	4/1/2024	7/1/2024	1/1/2025	7/1/2025	7/1/2026
31	92	184	275	366	550	731	1096

Term FedFunds from 1-day Returns

5.14221%	**5.31013%**	**5.41096%**	**5.43770%**	**5.39780%**	**5.20281%**	**5.00466%**	
100.44280%	**101.35703%**	**102.76560%**	**104.15380%**	**105.48776%**	**107.94874%**	**110.16224%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
7/2/2023	**7/2/2023**	**7/2/2023**	**7/2/2023**	**7/2/2023**	**7/2/2023**	**7/2/2023**	
8/1/2023	**10/1/2023**	**1/1/2024**	**4/1/2024**	**7/1/2024**	**1/1/2025**	**7/1/2025**	
31	92	184	275	366	550	731	

8/2/2023 5:56 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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