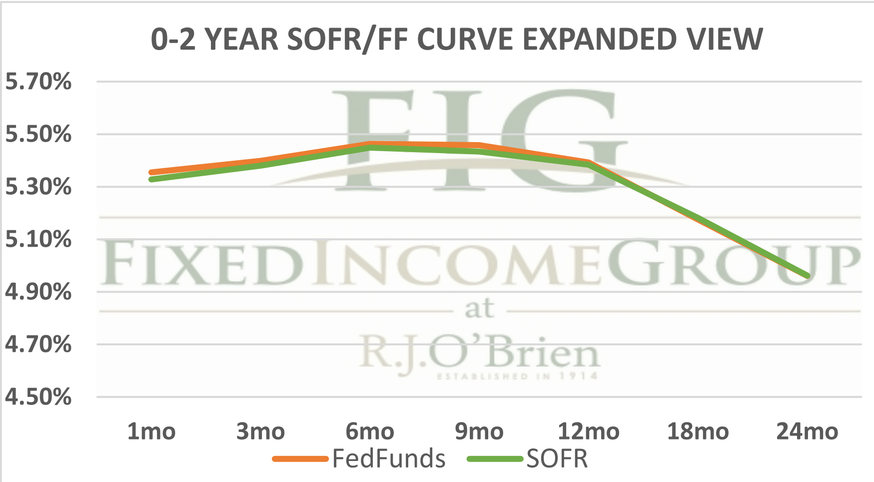
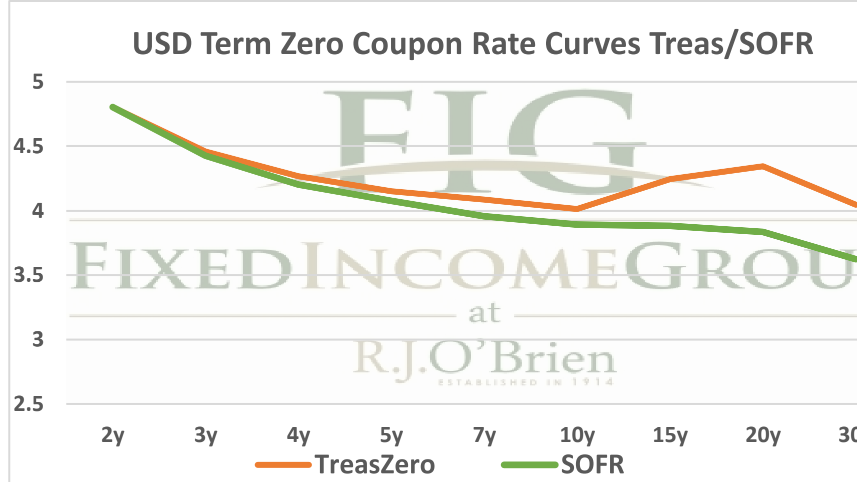
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
5.32803%	**5.37962%**	**5.44878%**	**5.43446%**	**5.38386%**	**5.18132%**	**4.96186%**	**4.67824%**
1.004588025	1.013747912	1.02784934	1.04136227	1.054735955	1.079159014	1.100753408	1.142426318
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/3/2023	8/3/2023	8/3/2023	8/3/2023	8/3/2023	8/3/2023	8/3/2023	8/3/2023
9/2/2023	11/2/2023	2/2/2024	5/2/2024	8/2/2024	2/2/2025	8/2/2025	8/2/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.35404%	**5.39851%**	**5.46313%**	**5.45763%**	**5.39210%**	**5.17484%**	**4.96069%**	
100.46104%	**101.37962%**	**102.79226%**	**104.15387%**	**105.48197%**	**107.90601%**	**110.07296%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/3/2023	**8/3/2023**	**8/3/2023**	**8/3/2023**	**8/3/2023**	**8/3/2023**	**8/3/2023**	
9/2/2023	**11/2/2023**	**2/2/2024**	**5/2/2024**	**8/2/2024**	**2/2/2025**	**8/2/2025**	
31	92	184	274	366	550	731	

8/3/2023 8:30 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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