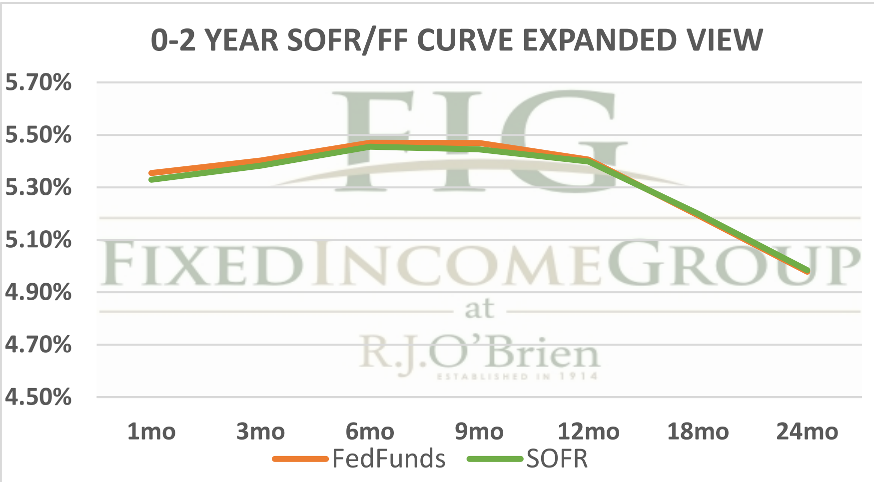
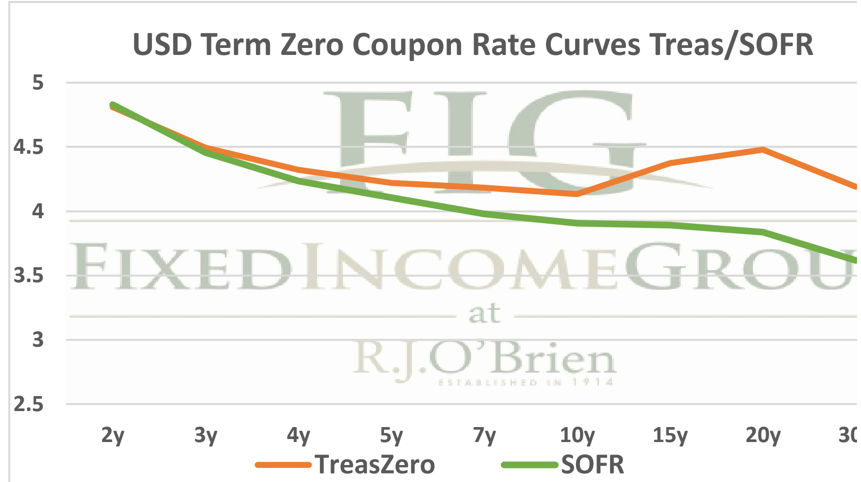
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.32848%	**5.38259%**	**5.45495%**	**5.44487%**	**5.39807%**	**5.20023%**	**4.98415%**	**4.70852%**
1.004588417	1.013755514	1.027880839	1.041441489	1.054880411	1.079448002	1.101206019	1.14334818
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/4/2023	8/4/2023	8/4/2023	8/4/2023	8/4/2023	8/4/2023	8/4/2023	8/4/2023
9/3/2023	11/3/2023	2/3/2024	5/3/2024	8/3/2024	2/3/2025	8/3/2025	8/3/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.35510%	**5.40164%**	**5.46999%**	**5.46885%**	**5.40626%**	**5.19336%**	**4.97815%**	
100.46113%	**101.38042%**	**102.79577%**	**104.16240%**	**105.49637%**	**107.93429%**	**110.10840%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/4/2023	**8/4/2023**	**8/4/2023**	**8/4/2023**	**8/4/2023**	**8/4/2023**	**8/4/2023**	
9/3/2023	**11/3/2023**	**2/3/2024**	**5/3/2024**	**8/3/2024**	**2/3/2025**	**8/3/2025**	
31	92	184	274	366	550	731	
						8/4/2023 6:15 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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