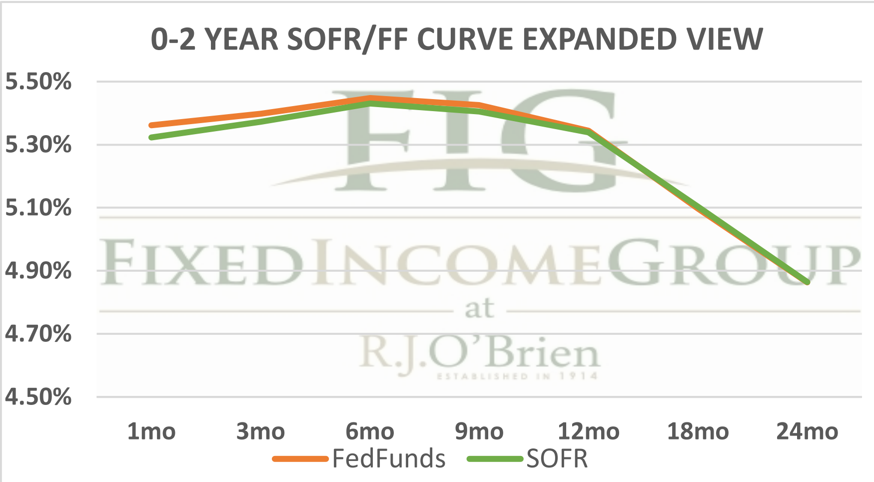
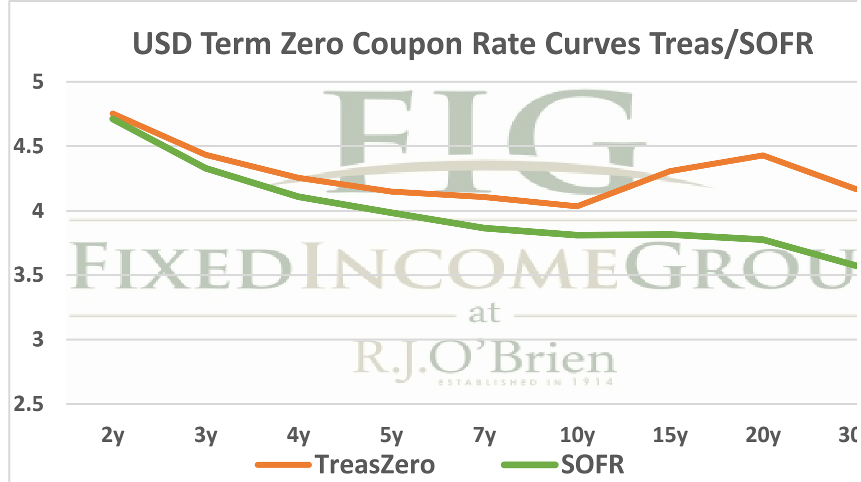
# THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien




**** 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 | | | | | | | |
|---|---|---|---|---|---|---|---|
| **5.32313%** | **5.37259%** | **5.43060%** | **5.40562%** | **5.33874%** | **5.10326%** | **4.86431%** | **4.57206%** |
| 1.004583806 | 1.013729951 | 1.027756389 | 1.041142796 | 1.054277151 | 1.077966494 | 1.09877259 | 1.139193814 |
| **1mo** | **3mo** | **6mo** | **9mo** | **12mo** | **18mo** | **24mo** | **36mo** |
| 8/11/2023 | 8/11/2023 | 8/11/2023 | 8/11/2023 | 8/11/2023 | 8/11/2023 | 8/11/2023 | 8/11/2023 |
| 9/10/2023 | 11/10/2023 | 2/10/2024 | 5/10/2024 | 8/10/2024 | 2/10/2025 | 8/10/2025 | 8/10/2026 |
| 31 | 92 | 184 | 274 | 366 | 550 | 731 | 1096 |

| Term FedFunds from 1-day Returns | | | | | | | |
|---|---|---|---|---|---|---|---|
| **5.36155%** | **5.39851%** | **5.44788%** | **5.42594%** | **5.34455%** | **5.09700%** | **4.86339%** | |
| **100.46169%** | **101.37962%** | **102.78447%** | **104.12974%** | **105.43363%** | **107.78709%** | **109.87538%** | |
| **1mo** | **3mo** | **6mo** | **9mo** | **12mo** | **18mo** | **24mo** | |
| **8/11/2023** | **8/11/2023** | **8/11/2023** | **8/11/2023** | **8/11/2023** | **8/11/2023** | **8/11/2023** | |
| **9/10/2023** | **11/10/2023** | **2/10/2024** | **5/10/2024** | **8/10/2024** | **2/10/2025** | **8/10/2025** | |
| 31 | 92 | 184 | 274 | 366 | 550 | 731 | |
| | | | | | | 8/11/2023 6:08 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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