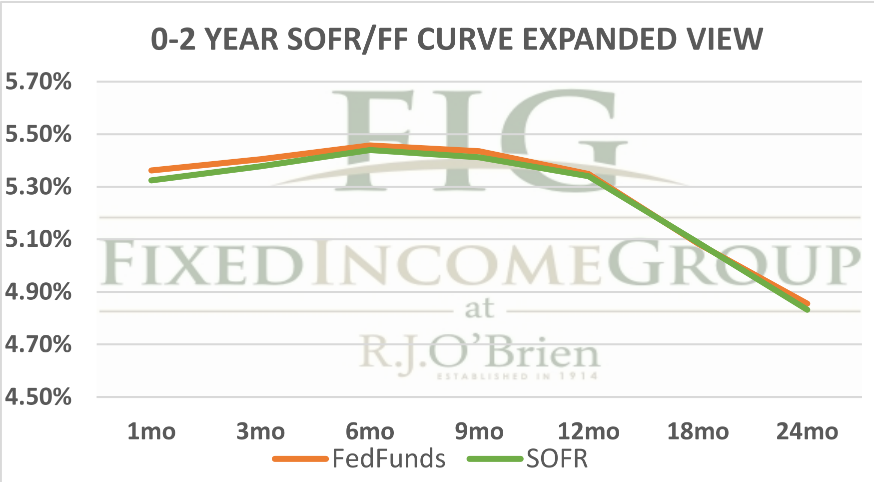
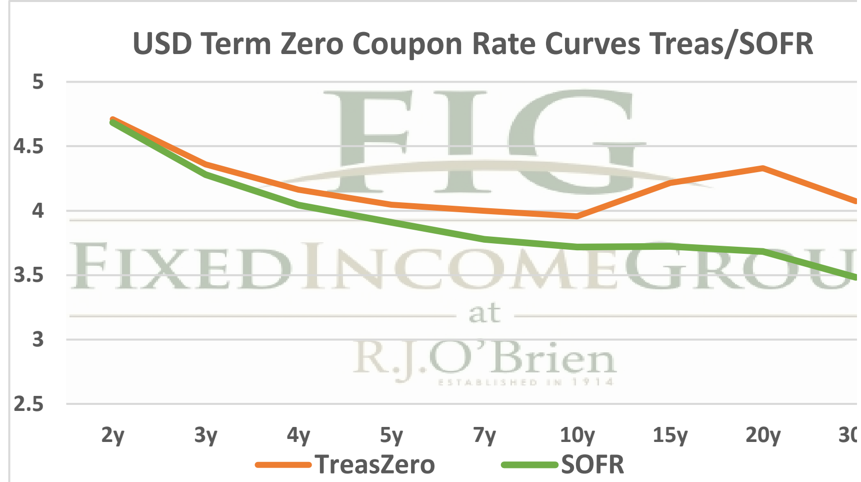
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.32451%	**5.37834%**	**5.43963%**	**5.41187%**	**5.34018%**	**5.08709%**	**4.83182%**	**4.51356%**
1.004584992	1.013744638	1.02780257	1.04119036	1.054291845	1.077719416	1.098112805	1.137412812
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/10/2023	8/10/2023	8/10/2023	8/10/2023	8/10/2023	8/10/2023	8/10/2023	8/10/2023
9/9/2023	11/9/2023	2/9/2024	5/9/2024	8/9/2024	2/9/2025	8/9/2025	8/9/2026
31	92	184	274	366	550	731	1096

Term FedFunds from 1-day Returns							
5.36203%	**5.40519%**	**5.45710%**	**5.43564%**	**5.34901%**	**5.08344%**	**4.85499%**	
100.46173%	**101.38133%**	**102.78919%**	**104.13713%**	**105.43816%**	**107.76636%**	**109.85832%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/10/2023	**8/10/2023**	**8/10/2023**	**8/10/2023**	**8/10/2023**	**8/10/2023**	**8/10/2023**	
9/9/2023	**11/9/2023**	**2/9/2024**	**5/9/2024**	**8/9/2024**	**2/9/2025**	**8/9/2025**	
31	92	184	274	366	550	731	
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