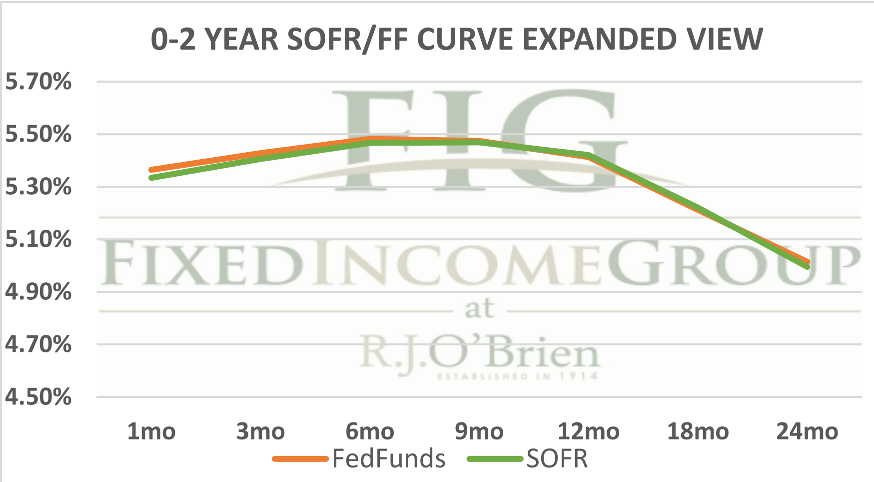
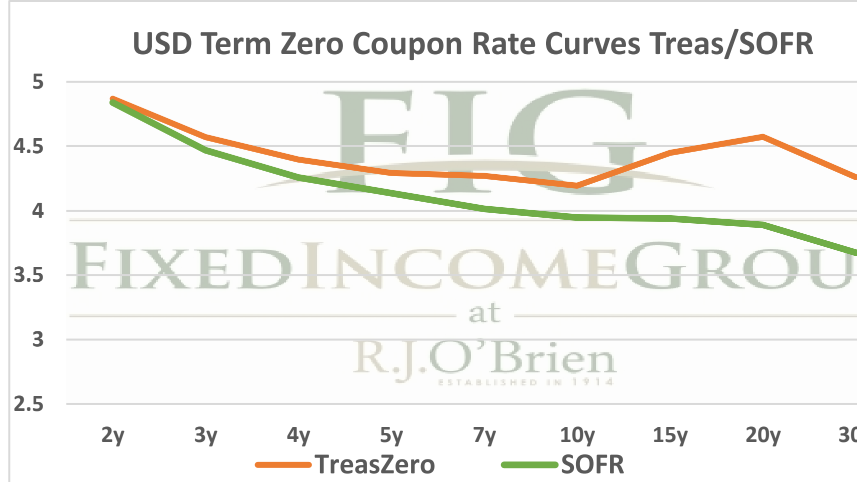
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.33451%	**5.40559%**	**5.46715%**	**5.46901%**	**5.42024%**	**5.22081%**	**4.99509%**	**4.72001%**
1.004445424	1.01366413	1.027639462	1.041625251	1.055105788	1.079327357	1.101428079	1.143698007
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
9/6/2023	9/6/2023	9/6/2023	9/6/2023	9/6/2023	9/6/2023	9/6/2023	9/6/2023
10/5/2023	12/5/2023	3/5/2024	6/5/2024	9/5/2024	3/5/2025	9/5/2025	9/5/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.36397%	**5.42790%**	**5.48192%**	**5.47416%**	**5.41363%**	**5.21218%**	**5.01443%**	
100.44700%	**101.37205%**	**102.77141%**	**104.16645%**	**105.50386%**	**107.91961%**	**110.18207%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
9/6/2023	**9/6/2023**	**9/6/2023**	**9/6/2023**	**9/6/2023**	**9/6/2023**	**9/6/2023**	
10/5/2023	**12/5/2023**	**3/5/2024**	**6/5/2024**	**9/5/2024**	**3/5/2025**	**9/5/2025**	
30	91	182	274	366	547	731	
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