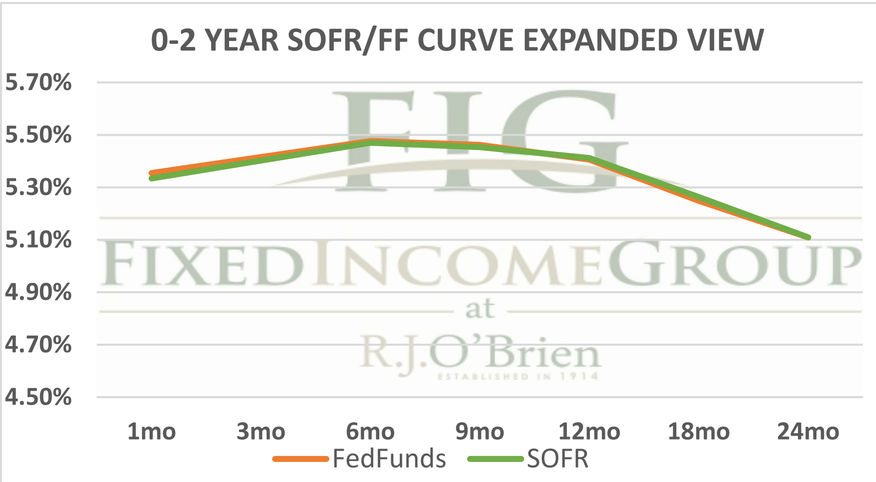
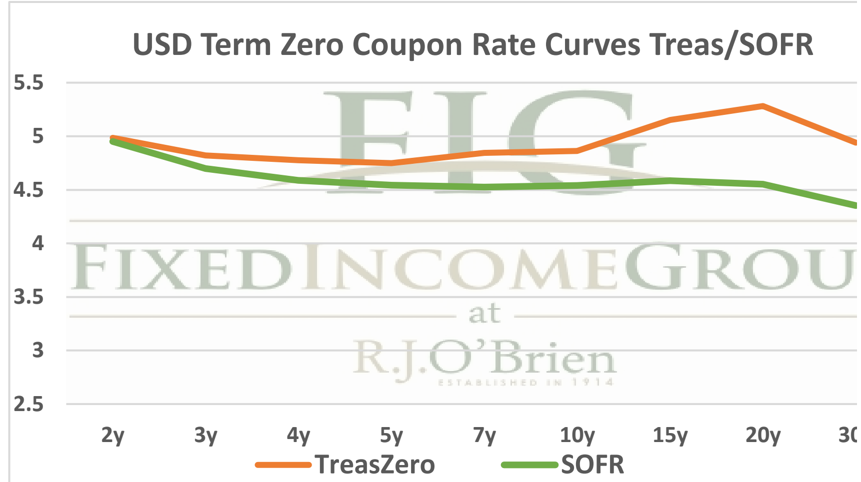
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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

5.33403%	**5.40258%**	**5.46996%**	**5.45397%**	**5.41177%**	**5.26359%**	**5.10928%**	**4.97000%**
1.004445022	1.013806601	1.027653683	1.041510768	1.055019676	1.079977292	1.103746814	1.151308829
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/1/2023	11/1/2023	11/1/2023	11/1/2023	11/1/2023	11/1/2023	11/1/2023	11/1/2023
11/30/2023	1/31/2024	4/30/2024	7/31/2024	10/31/2024	4/30/2025	10/31/2025	10/31/2026
30	92	182	274	366	547	731	1096

Term FedFunds from 1-day Returns

5.35427%	**5.41613%**	**5.47645%**	**5.46238%**	**5.40631%**	**5.24898%**	**5.10909%**	
100.44619%	**101.38412%**	**102.76865%**	**104.15748%**	**105.49642%**	**107.97553%**	**110.37429%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/1/2023	**11/1/2023**	**11/1/2023**	**11/1/2023**	**11/1/2023**	**11/1/2023**	**11/1/2023**	
11/30/2023	**1/31/2024**	**4/30/2024**	**7/31/2024**	**10/31/2024**	**4/30/2025**	**10/31/2025**	
30	92	182	274	366	547	731	

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