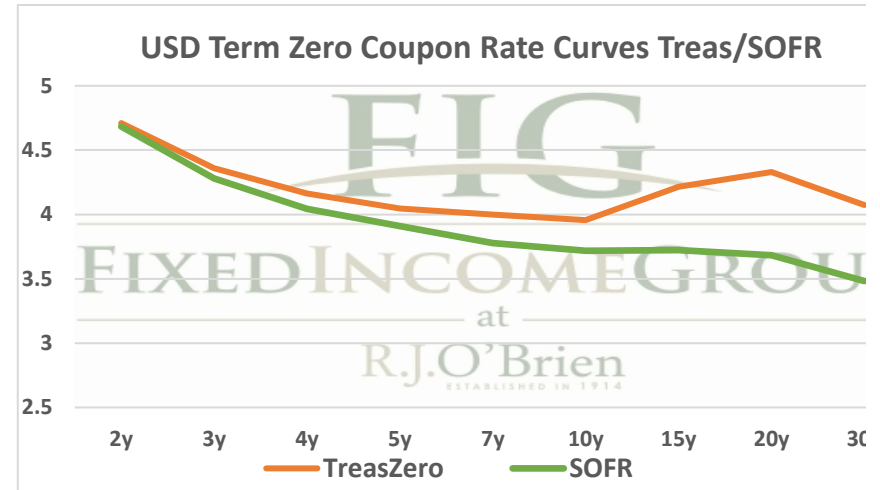
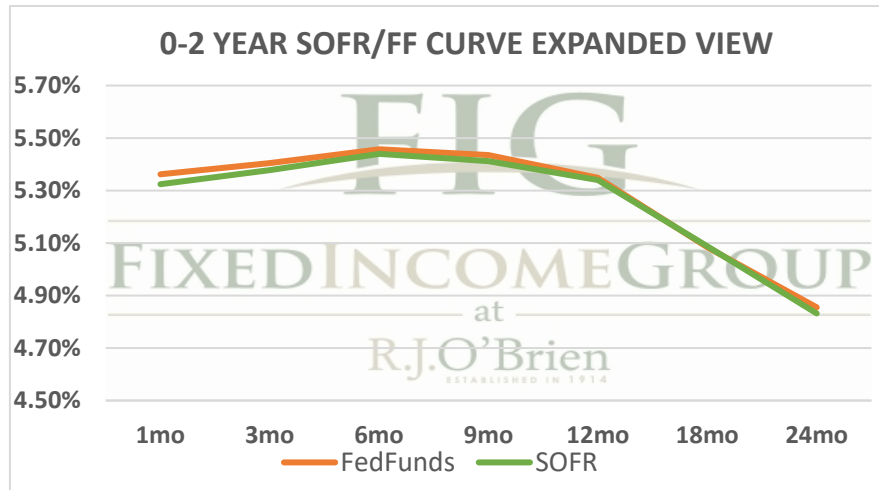


THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



** 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	

8/10/2023 6:07 ct

For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439

The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.

See our full disclaimer at www.rjobrien.com. Copyright © 2023 RJO FIG

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



The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment. See our full disclaimer at www.rjobrien.com. Copyright © 2023 RJO FIG