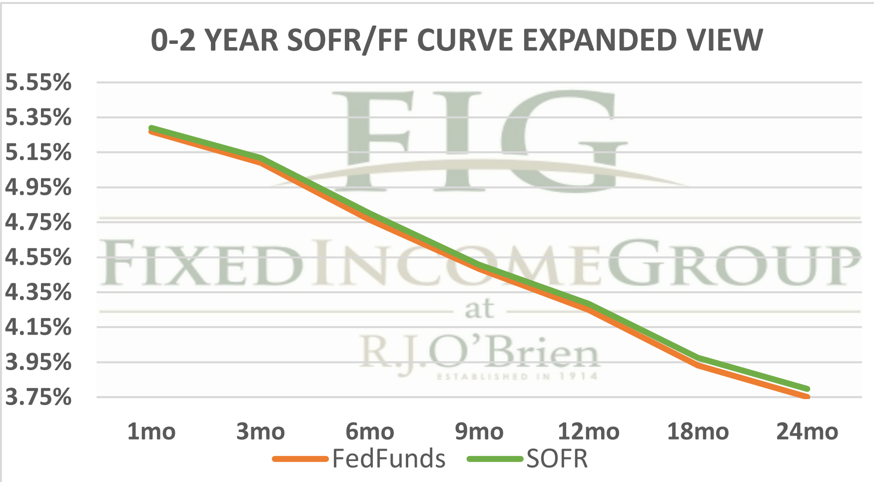
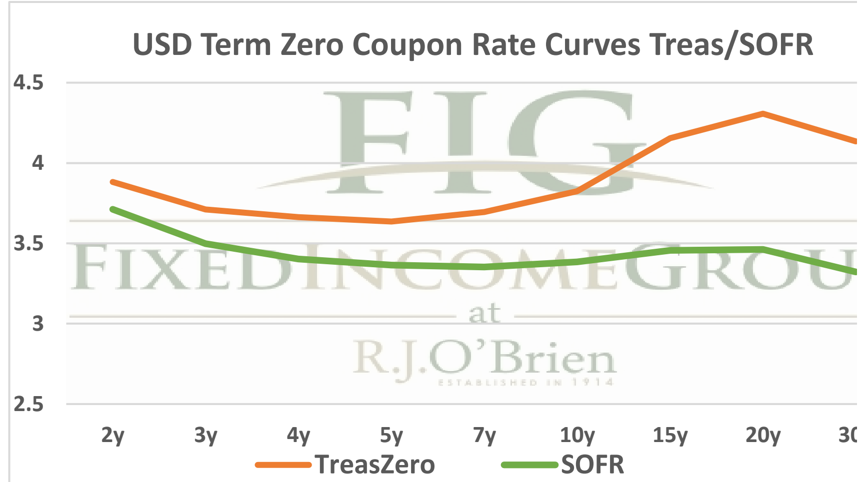
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.28988%	**5.11834%**	**4.80018%**	**4.50742%**	**4.28385%**	**3.97431%**	**3.79709%**	**3.64438%**
1.00455517	1.013080208	1.024534233	1.034181257	1.043433436	1.060608215	1.07699646	1.110849868
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/14/2024	8/14/2024	8/14/2024	8/14/2024	8/14/2024	8/14/2024	8/14/2024	8/14/2024
9/13/2024	11/13/2024	2/13/2025	5/13/2025	8/13/2025	2/13/2026	8/13/2026	8/13/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns

5.26918%	**5.09128%**	**4.76335%**	**4.48301%**	**4.24848%**	**3.93045%**	**3.75070%**	
100.45374%	**101.30110%**	**102.43460%**	**103.39961%**	**104.30749%**	**105.99393%**	**107.60559%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/14/2024	**8/14/2024**	**8/14/2024**	**8/14/2024**	**8/14/2024**	**8/14/2024**	**8/14/2024**	
9/13/2024	**11/13/2024**	**2/13/2025**	**5/13/2025**	**8/13/2025**	**2/13/2026**	**8/13/2026**	
31	92	184	273	365	549	730	

8/14/2024 6:52 ct

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