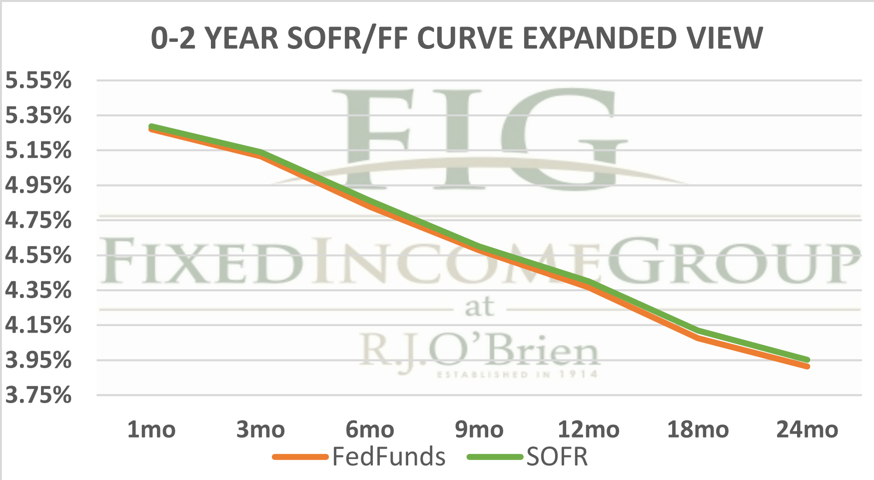
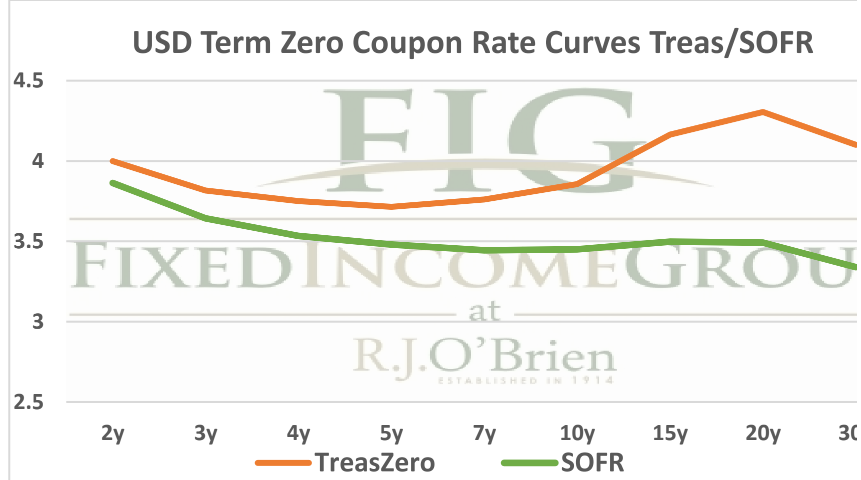
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.28757%	**5.13955%**	**4.86144%**	**4.60013%**	**4.40033%**	**4.11891%**	**3.95202%**	**3.79841%**
1.004553181	1.013134402	1.024847339	1.034884307	1.044614443	1.062813431	1.08013815	1.115535028
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/19/2024	8/19/2024	8/19/2024	8/19/2024	8/19/2024	8/19/2024	8/19/2024	8/19/2024
9/18/2024	11/18/2024	2/18/2025	5/18/2025	8/18/2025	2/18/2026	8/18/2026	8/18/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.27080%	**5.11672%**	**4.82764%**	**4.57764%**	**4.36696%**	**4.07644%**	**3.91384%**	
100.45387%	**101.30761%**	**102.46746%**	**103.47138%**	**104.42761%**	**106.21657%**	**107.93640%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/19/2024	**8/19/2024**	**8/19/2024**	**8/19/2024**	**8/19/2024**	**8/19/2024**	**8/19/2024**	
9/18/2024	**11/18/2024**	**2/18/2025**	**5/18/2025**	**8/18/2025**	**2/18/2026**	**8/18/2026**	
31	92	184	273	365	549	730	
						8/19/2024 8:42 ct	

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