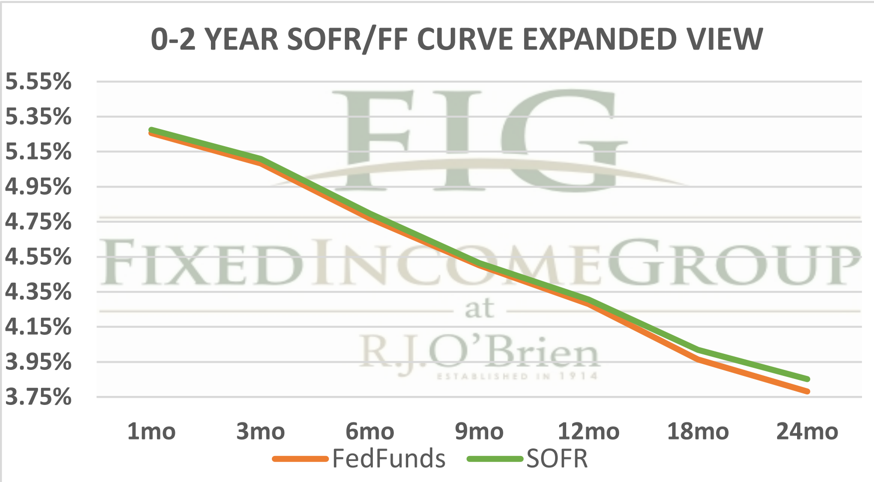
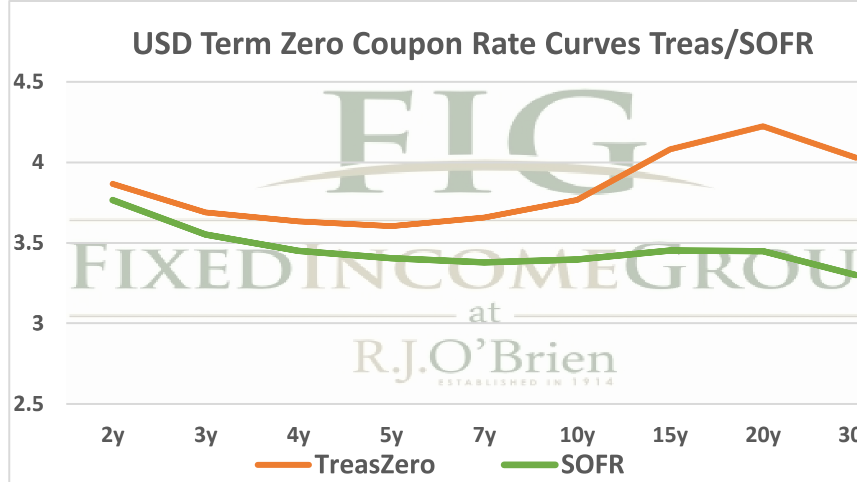
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.27492%	**5.10851%**	**4.79689%**	**4.51421%**	**4.30574%**	**4.01961%**	**3.85182%**	**3.70160%**
1.004542294	1.013055077	1.024517412	1.034232756	1.043655408	1.061299077	1.078106282	1.11259048
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/22/2024	8/22/2024	8/22/2024	8/22/2024	8/22/2024	8/22/2024	8/22/2024	8/22/2024
9/21/2024	11/21/2024	2/21/2025	5/21/2025	8/21/2025	2/21/2026	8/21/2026	8/21/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns

5.25619%	**5.08347%**	**4.76922%**	**4.50198%**	**4.28035%**	**3.96383%**	**3.78115%**	
100.45262%	**101.29911%**	**102.43760%**	**103.41400%**	**104.33979%**	**106.04484%**	**107.66734%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/22/2024	**8/22/2024**	**8/22/2024**	**8/22/2024**	**8/22/2024**	**8/22/2024**	**8/22/2024**	
9/21/2024	**11/21/2024**	**2/21/2025**	**5/21/2025**	**8/21/2025**	**2/21/2026**	**8/21/2026**	
31	92	184	273	365	549	730	

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