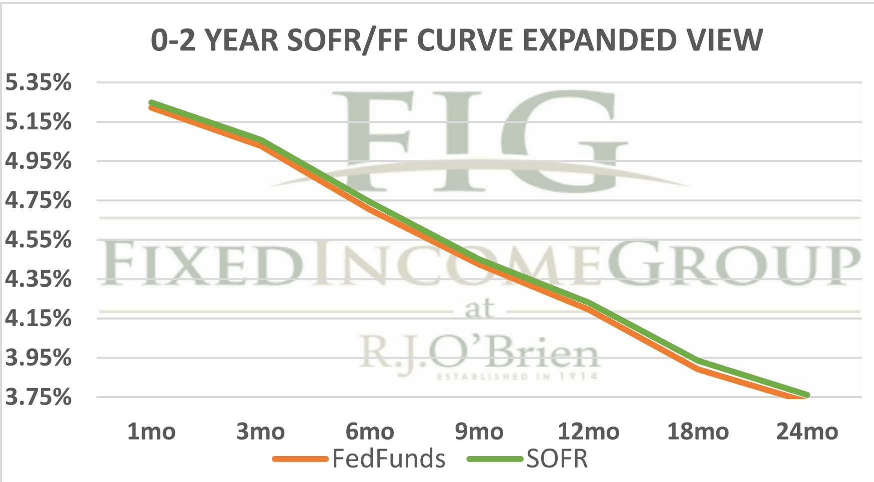
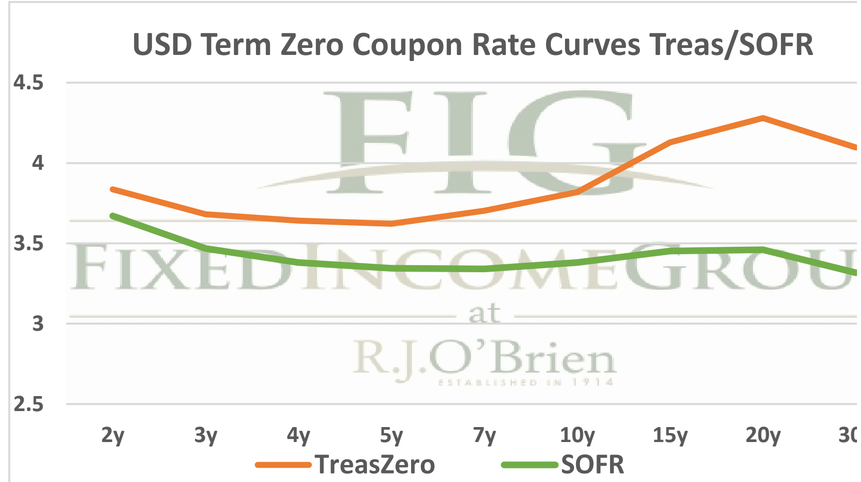
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.24811%	**5.05823%**	**4.74095%**	**4.45002%**	**4.23151%**	**3.93463%**	**3.76141%**	**3.61672%**
1.004519203	1.012926577	1.024099817	1.033745992	1.042902809	1.059893884	1.076272935	1.110008566
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/29/2024	8/29/2024	8/29/2024	8/29/2024	8/29/2024	8/29/2024	8/29/2024	8/29/2024
9/28/2024	11/28/2024	2/27/2025	5/28/2025	8/28/2025	2/27/2026	8/28/2026	8/28/2027
31	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns

5.22230%	**5.02782%**	**4.70322%**	**4.42414%**	**4.19515%**	**3.89076%**	**3.72515%**	
100.44970%	**101.28489%**	**102.39080%**	**103.35497%**	**104.25342%**	**105.92260%**	**107.55378%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/29/2024	**8/29/2024**	**8/29/2024**	**8/29/2024**	**8/29/2024**	**8/29/2024**	**8/29/2024**	
9/28/2024	**11/28/2024**	**2/27/2025**	**5/28/2025**	**8/28/2025**	**2/27/2026**	**8/28/2026**	
31	92	183	273	365	548	730	

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