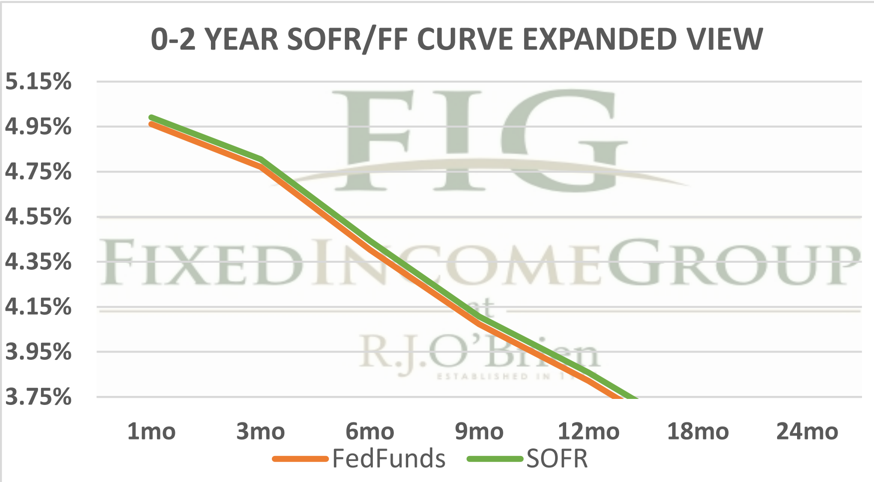
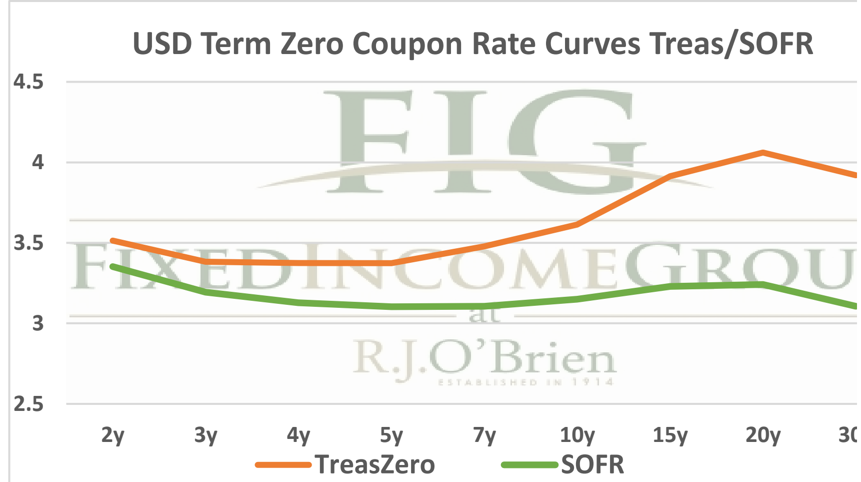
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.99125%	**4.80538%**	**4.44342%**	**4.10657%**	**3.85839%**	**3.57076%**	**3.42350%**	**3.31782%**
1.004159379	1.012146929	1.022340521	1.031141466	1.039119744	1.054156535	1.069420885	1.100916923
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
9/17/2024	9/17/2024	9/17/2024	9/17/2024	9/17/2024	9/17/2024	9/17/2024	9/17/2024
10/16/2024	12/16/2024	3/16/2025	6/16/2025	9/16/2025	3/16/2026	9/16/2026	9/16/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns

4.96142%	**4.77059%**	**4.40342%**	**4.07283%**	**3.82058%**	**3.52684%**	**3.37135%**	
100.41345%	**101.20590%**	**102.21394%**	**103.08856%**	**103.87364%**	**105.34903%**	**106.83635%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
9/17/2024	**9/17/2024**	**9/17/2024**	**9/17/2024**	**9/17/2024**	**9/17/2024**	**9/17/2024**	
10/16/2024	**12/16/2024**	**3/16/2025**	**6/16/2025**	**9/16/2025**	**3/16/2026**	**9/16/2026**	
30	91	181	273	365	546	730	

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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.