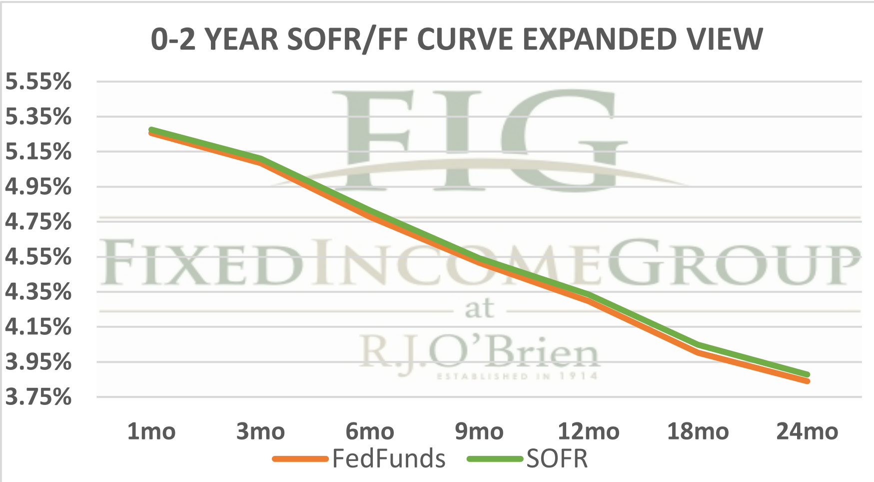
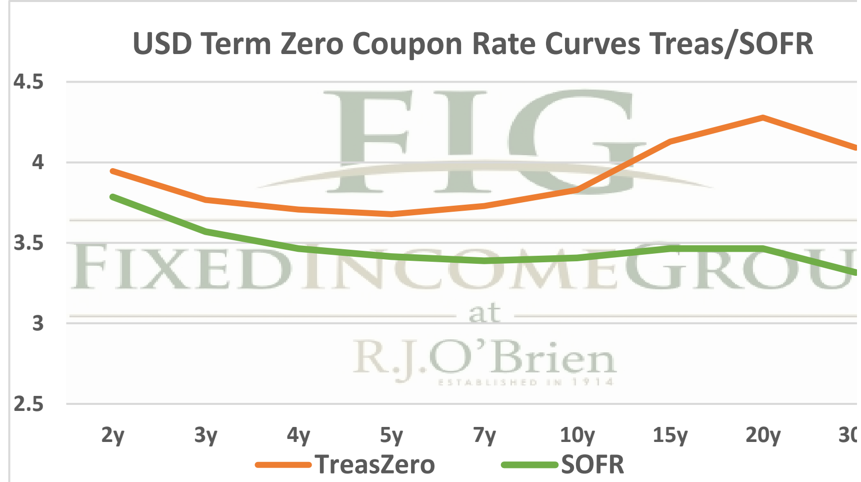
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.27597%	**5.11087%**	**4.81356%**	**4.54114%**	**4.33441%**	**4.04807%**	**3.87776%**	**3.72285%**
1.004543198	1.013061104	1.024602646	1.034437015	1.043946117	1.061733086	1.07863242	1.113236785
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/23/2024	8/23/2024	8/23/2024	8/23/2024	8/23/2024	8/23/2024	8/23/2024	8/23/2024
9/22/2024	11/22/2024	2/22/2025	5/22/2025	8/22/2025	2/22/2026	8/22/2026	8/22/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.25656%	**5.08556%**	**4.77779%**	**4.51574%**	**4.29766%**	**4.00187%**	**3.83974%**	
100.45265%	**101.29964%**	**102.44198%**	**103.42444%**	**104.35735%**	**106.10286%**	**107.78614%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/23/2024	**8/23/2024**	**8/23/2024**	**8/23/2024**	**8/23/2024**	**8/23/2024**	**8/23/2024**	
9/22/2024	**11/22/2024**	**2/22/2025**	**5/22/2025**	**8/22/2025**	**2/22/2026**	**8/22/2026**	
31	92	184	273	365	549	730	
						8/23/2024 6:48 ct	

For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439

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