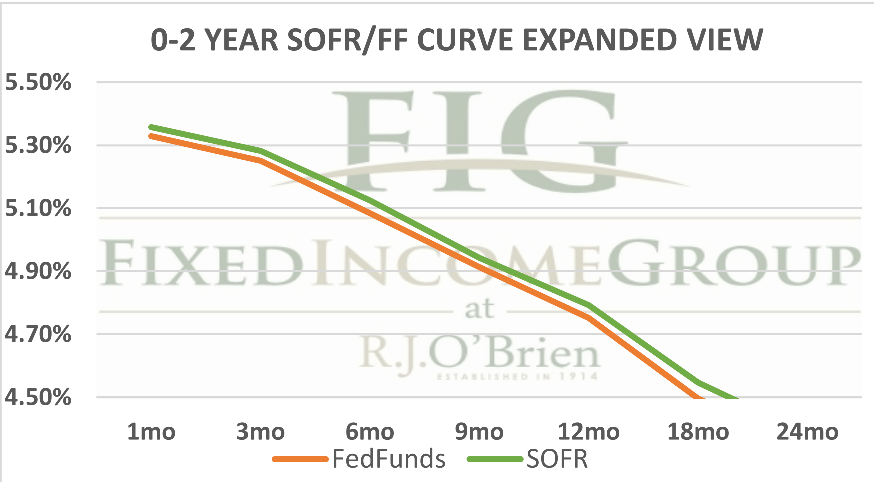
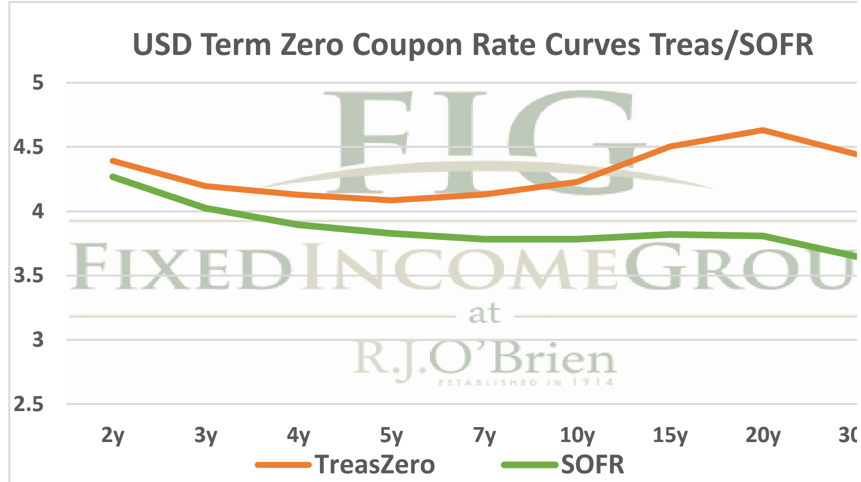
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.35759%	**5.28243%**	**5.12434%**	**4.94309%**	**4.79264%**	**4.54695%**	**4.38323%**	**4.21716%**
1.004613478	1.013499539	1.026191063	1.037622427	1.048592029	1.069341004	1.088882138	1.128271966
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
7/26/2024	7/26/2024	7/26/2024	7/26/2024	7/26/2024	7/26/2024	7/26/2024	7/26/2024
8/25/2024	10/25/2024	1/25/2025	4/25/2025	7/25/2025	1/25/2026	7/25/2026	7/25/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.32902%	**5.25099%**	**5.08382%**	**4.91347%**	**4.75164%**	**4.49640%**	**4.33917%**	
100.45889%	**101.34192%**	**102.59840%**	**103.73970%**	**104.81763%**	**106.85701%**	**108.79887%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
7/26/2024	**7/26/2024**	**7/26/2024**	**7/26/2024**	**7/26/2024**	**7/26/2024**	**7/26/2024**	
8/25/2024	**10/25/2024**	**1/25/2025**	**4/25/2025**	**7/25/2025**	**1/25/2026**	**7/25/2026**	
31	92	184	274	365	549	730	
						7/26/2024 6:42 ct	

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