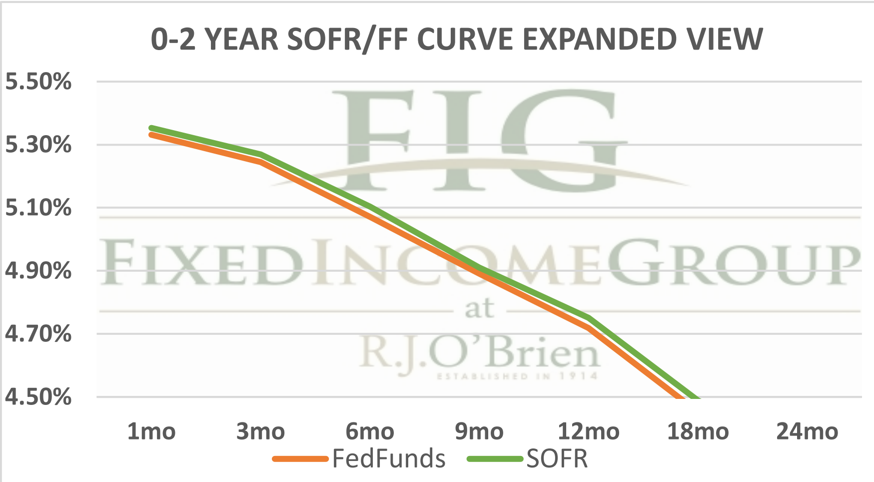
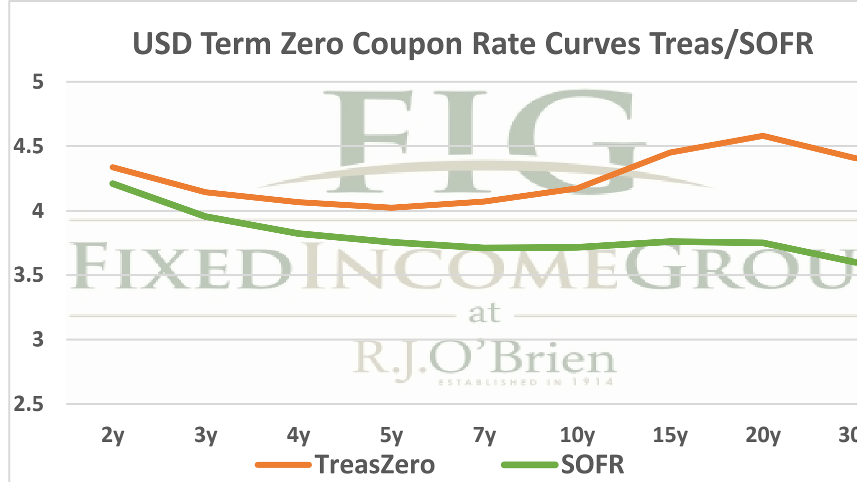
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.35313%	**5.26873%**	**5.10336%**	**4.91063%**	**4.75078%**	**4.48913%**	**4.31510%**	**4.13546%**
1.004609641	1.013464529	1.026083846	1.037375326	1.048167655	1.068459252	1.08750059	1.125787034
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
7/29/2024	7/29/2024	7/29/2024	7/29/2024	7/29/2024	7/29/2024	7/29/2024	7/29/2024
8/28/2024	10/28/2024	1/28/2025	4/28/2025	7/28/2025	1/28/2026	7/28/2026	7/28/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns

5.33142%	**5.24504%**	**5.07113%**	**4.89104%**	**4.71835%**	**4.45205%**	**4.29009%**	
100.45909%	**101.34040%**	**102.59191%**	**103.72263%**	**104.78389%**	**106.78937%**	**108.69935%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
7/29/2024	**7/29/2024**	**7/29/2024**	**7/29/2024**	**7/29/2024**	**7/29/2024**	**7/29/2024**	
8/28/2024	**10/28/2024**	**1/28/2025**	**4/28/2025**	**7/28/2025**	**1/28/2026**	**7/28/2026**	
31	92	184	274	365	549	730	

7/29/2024 7:10 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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