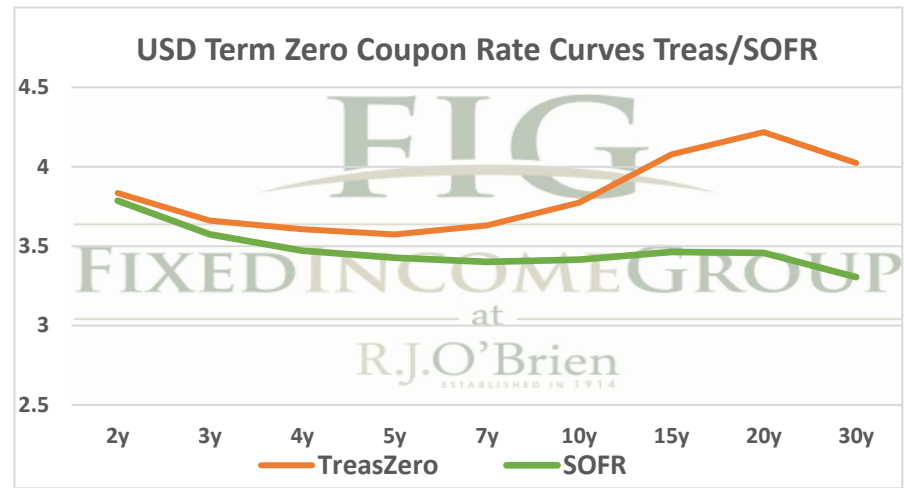
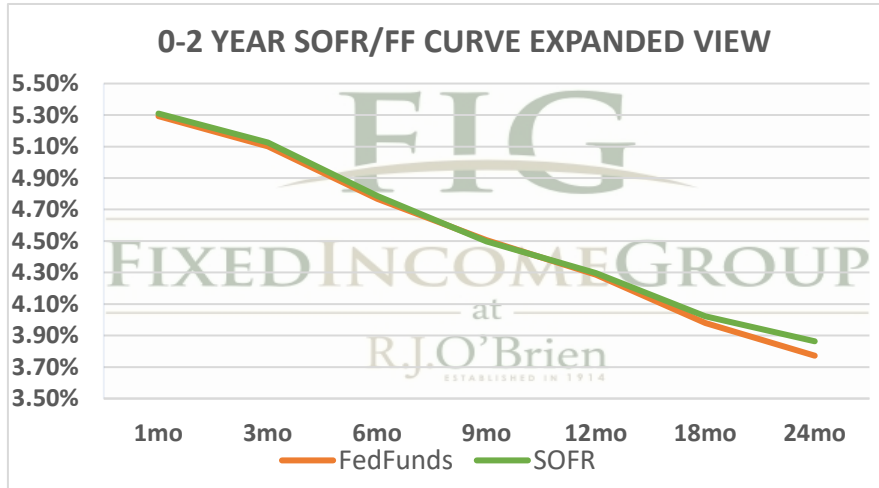


THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



** 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							
5.30938%	5.12529%	4.78578%	4.49709%	4.29615%	4.02225%	3.86357%	3.71864%
1.004571964	1.013097955	1.024460672	1.03410291	1.043558228	1.061339331	1.078344551	1.113108546
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
8/6/2024	8/6/2024	8/6/2024	8/6/2024	8/6/2024	8/6/2024	8/6/2024	8/6/2024
9/5/2024	11/5/2024	2/5/2025	5/5/2025	8/5/2025	2/5/2026	8/5/2026	8/5/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.29292%	5.10075%	4.76802%	4.50587%	4.28677%	3.97873%	3.77206%	
100.45578%	101.30353%	102.43699%	103.41695%	104.34631%	106.06757%	107.64890%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
8/6/2024	8/6/2024	8/6/2024	8/6/2024	8/6/2024	8/6/2024	8/6/2024	
9/5/2024	11/5/2024	2/5/2025	5/5/2025	8/5/2025	2/5/2026	8/5/2026	
31	92	184	273	365	549	730	

8/6/2024 6:56 ct

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

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.

See our full disclaimer at www.rjobrien.com. Copyright © 2024 RJO FIG

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

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.
See our full disclaimer at www.rjobrien.com. Copyright © 2024 RJO FIG