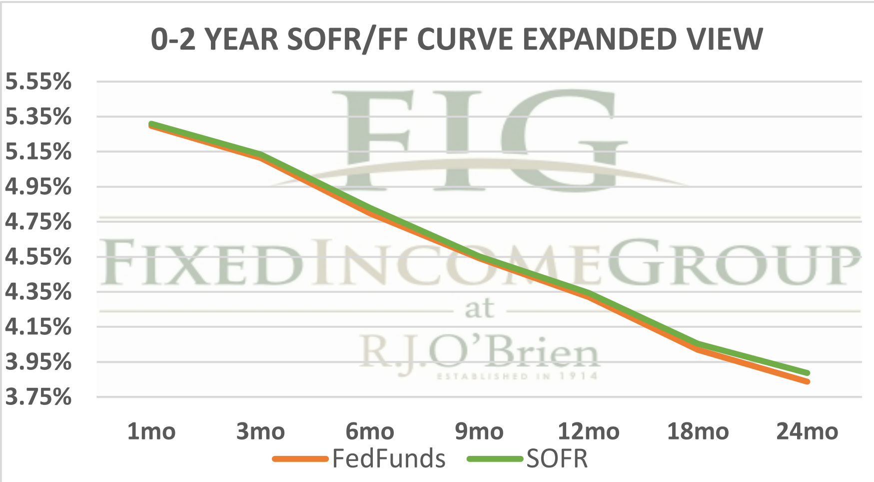
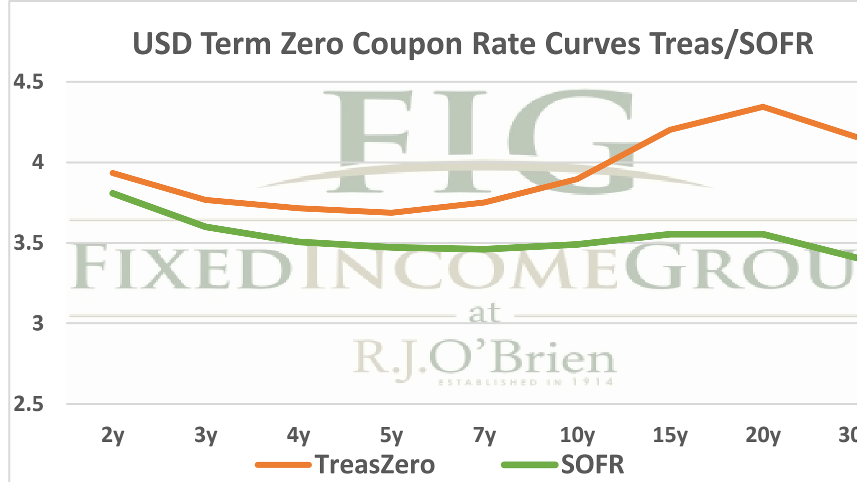
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.30935%	**5.13512%**	**4.82826%**	**4.55334%**	**4.34407%**	**4.05357%**	**3.88680%**	**3.74362%**
1.004571944	1.013123097	1.024677752	1.034529464	1.044044051	1.061816997	1.078815685	1.113868533
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/7/2024	8/7/2024	8/7/2024	8/7/2024	8/7/2024	8/7/2024	8/7/2024	8/7/2024
9/6/2024	11/6/2024	2/6/2025	5/6/2025	8/6/2025	2/6/2026	8/6/2026	8/6/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.29746%	**5.11399%**	**4.79839%**	**4.54133%**	**4.32053%**	**4.01834%**	**3.83719%**	
100.45617%	**101.30691%**	**102.45251%**	**103.44384%**	**104.38053%**	**106.12796%**	**107.78097%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/7/2024	**8/7/2024**	**8/7/2024**	**8/7/2024**	**8/7/2024**	**8/7/2024**	**8/7/2024**	
9/6/2024	**11/6/2024**	**2/6/2025**	**5/6/2025**	**8/6/2025**	**2/6/2026**	**8/6/2026**	
31	92	184	273	365	549	730	
						8/7/2024 8:04 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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