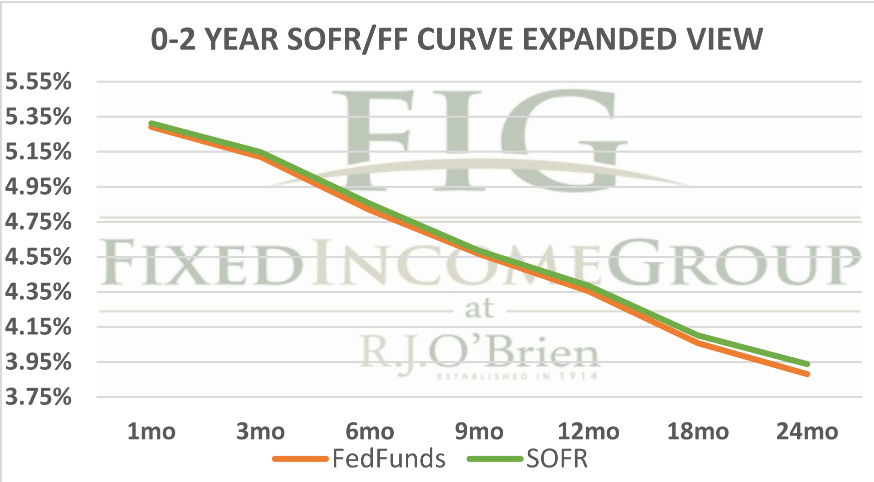
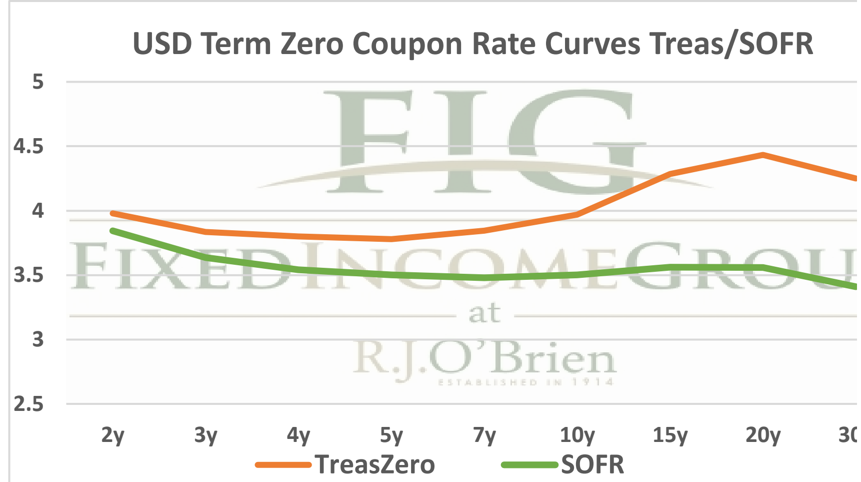
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.31192%	**5.14716%**	**4.85206%**	**4.58462%**	**4.38395%**	**4.10121%**	**3.93736%**	**3.79562%**
1.004574154	1.013153841	1.024799434	1.034766671	1.044448391	1.062543464	1.079840838	1.115450251
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/9/2024	8/9/2024	8/9/2024	8/9/2024	8/9/2024	8/9/2024	8/9/2024	8/9/2024
9/8/2024	11/8/2024	2/8/2025	5/8/2025	8/8/2025	2/8/2026	8/8/2026	8/8/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.29147%	**5.11961%**	**4.81617%**	**4.56642%**	**4.35318%**	**4.05666%**	**3.88008%**	
100.45565%	**101.30834%**	**102.46160%**	**103.46287%**	**104.41365%**	**106.18641%**	**107.86793%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/9/2024	**8/9/2024**	**8/9/2024**	**8/9/2024**	**8/9/2024**	**8/9/2024**	**8/9/2024**	
9/8/2024	**11/8/2024**	**2/8/2025**	**5/8/2025**	**8/8/2025**	**2/8/2026**	**8/8/2026**	
31	92	184	273	365	549	730	
						8/9/2024 6:34 ct	

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