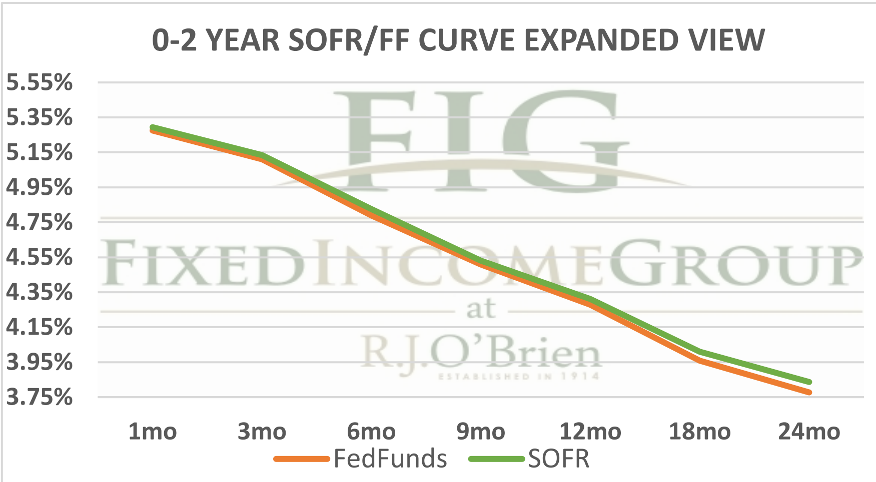
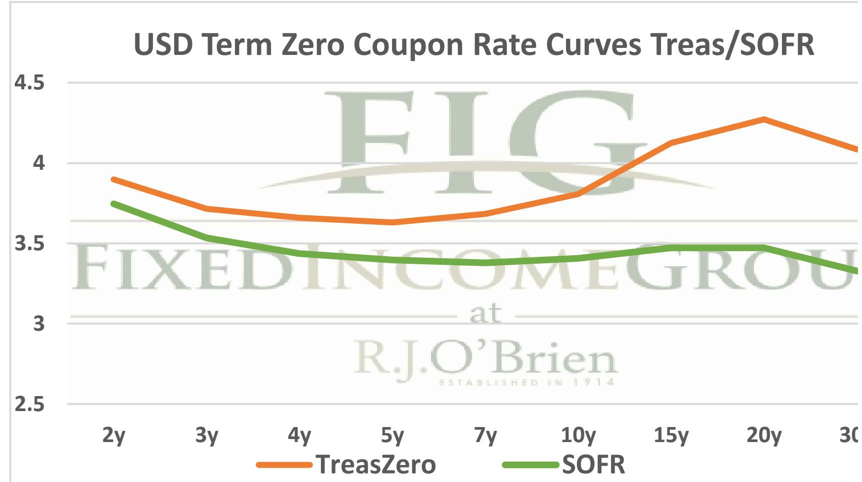
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.29397%	**5.13524%**	**4.82441%**	**4.53175%**	**4.31088%**	**4.00921%**	**3.83657%**	**3.68532%**
1.004558696	1.01312338	1.024658111	1.034365749	1.043707582	1.061140454	1.07779704	1.112095069
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/15/2024	8/15/2024	8/15/2024	8/15/2024	8/15/2024	8/15/2024	8/15/2024	8/15/2024
9/14/2024	11/14/2024	2/14/2025	5/14/2025	8/14/2025	2/14/2026	8/14/2026	8/14/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.27500%	**5.11031%**	**4.78854%**	**4.50885%**	**4.27783%**	**3.95946%**	**3.77694%**	
100.45424%	**101.30597%**	**102.44748%**	**103.41921%**	**104.33724%**	**106.03817%**	**107.65879%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/15/2024	**8/15/2024**	**8/15/2024**	**8/15/2024**	**8/15/2024**	**8/15/2024**	**8/15/2024**	
9/14/2024	**11/14/2024**	**2/14/2025**	**5/14/2025**	**8/14/2025**	**2/14/2026**	**8/14/2026**	
31	92	184	273	365	549	730	
						8/15/2024 6:48 ct	

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