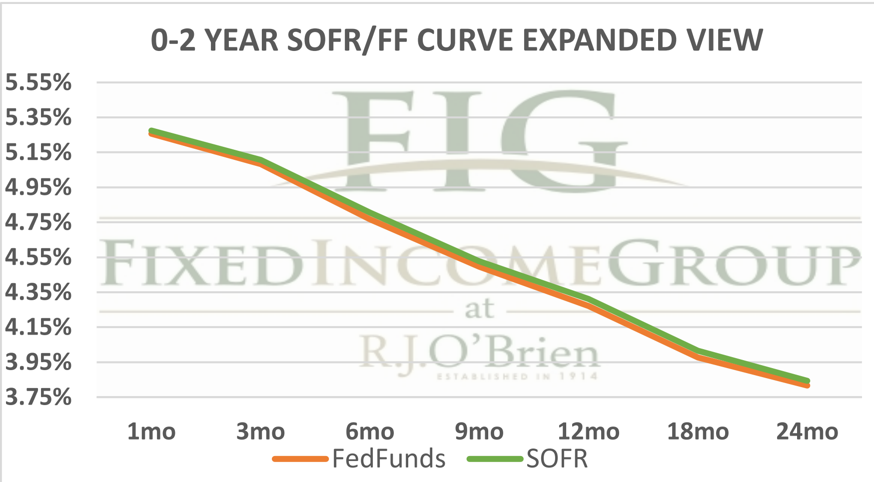
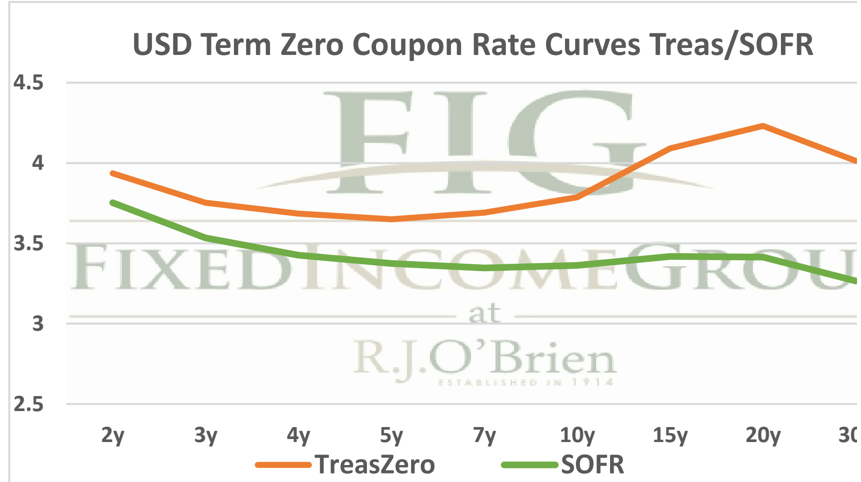
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.27489%	**5.10667%**	**4.80591%**	**4.52675%**	**4.31122%**	**4.01609%**	**3.84326%**	**3.68461%**
1.004542264	1.013050388	1.024563542	1.034327879	1.043710946	1.061245347	1.077932681	1.112073588
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/21/2024	8/21/2024	8/21/2024	8/21/2024	8/21/2024	8/21/2024	8/21/2024	8/21/2024
9/20/2024	11/20/2024	2/20/2025	5/20/2025	8/20/2025	2/20/2026	8/20/2026	8/20/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.25669%	**5.08301%**	**4.76748%**	**4.49669%**	**4.27179%**	**3.97659%**	**3.81624%**	
100.45266%	**101.29899%**	**102.43671%**	**103.40999%**	**104.33112%**	**106.06430%**	**107.73848%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/21/2024	**8/21/2024**	**8/21/2024**	**8/21/2024**	**8/21/2024**	**8/21/2024**	**8/21/2024**	
9/20/2024	**11/20/2024**	**2/20/2025**	**5/20/2025**	**8/20/2025**	**2/20/2026**	**8/20/2026**	
31	92	184	273	365	549	730	
						8/21/2024 8:58 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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