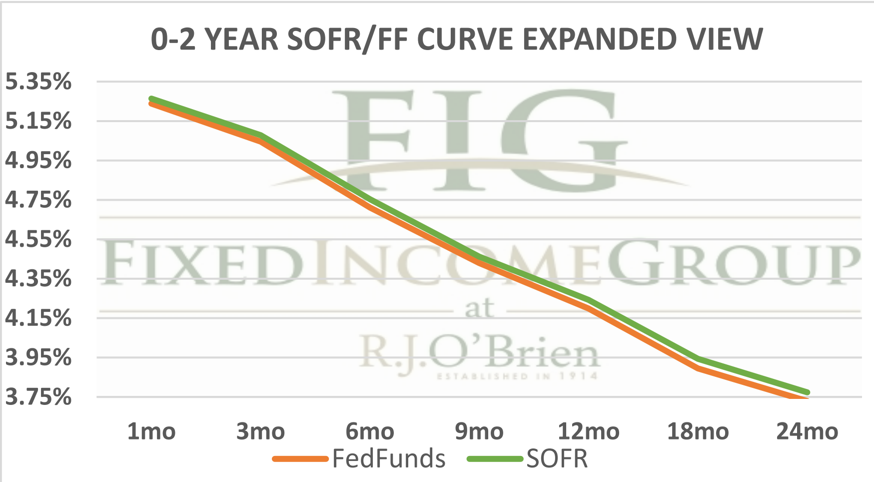
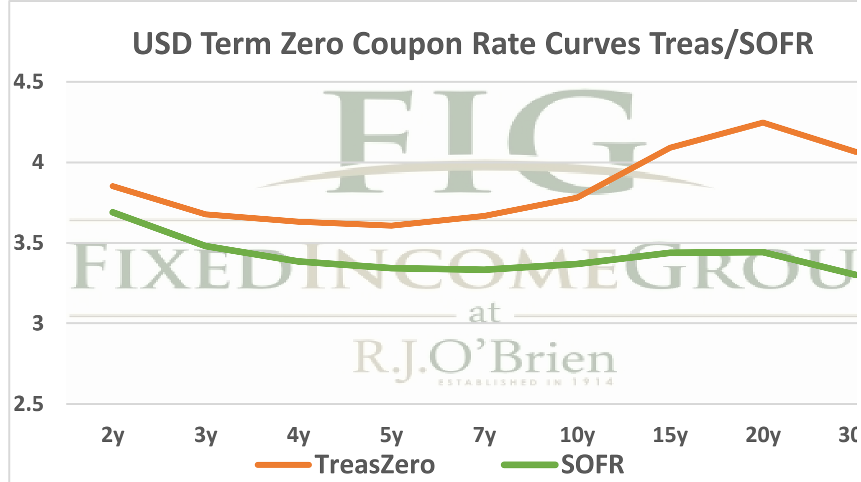
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.26391%	**5.07757%**	**4.75316%**	**4.46268%**	**4.24211%**	**3.94431%**	**3.77340%**	**3.62643%**
1.004532812	1.012976023	1.024293906	1.033841988	1.04301024	1.060150768	1.076516078	1.110303893
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/26/2024	8/26/2024	8/26/2024	8/26/2024	8/26/2024	8/26/2024	8/26/2024	8/26/2024
9/25/2024	11/25/2024	2/25/2025	5/25/2025	8/25/2025	2/25/2026	8/25/2026	8/25/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.23846%	**5.04579%**	**4.71085%**	**4.42972%**	**4.19952%**	**3.89480%**	**3.72897%**	
100.45109%	**101.28948%**	**102.40777%**	**103.35920%**	**104.25785%**	**105.93956%**	**107.56153%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/26/2024	**8/26/2024**	**8/26/2024**	**8/26/2024**	**8/26/2024**	**8/26/2024**	**8/26/2024**	
9/25/2024	**11/25/2024**	**2/25/2025**	**5/25/2025**	**8/25/2025**	**2/25/2026**	**8/25/2026**	
31	92	184	273	365	549	730	
						8/26/2024 6:39 ct	

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

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