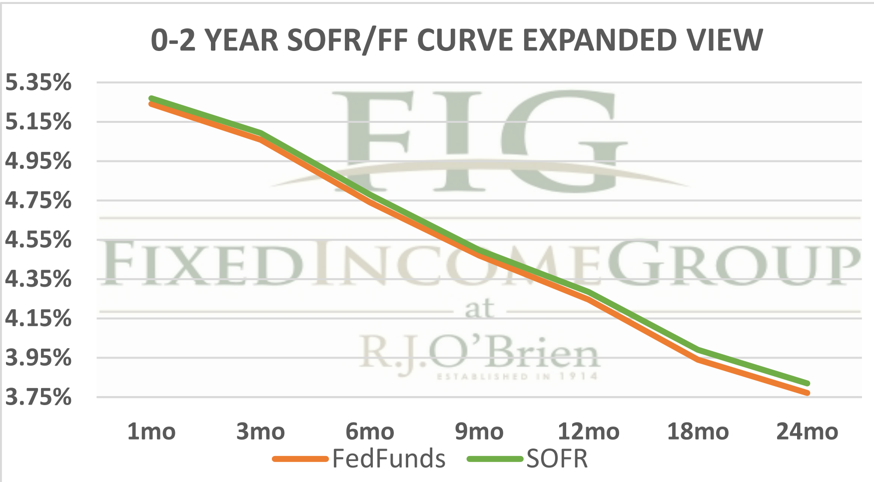
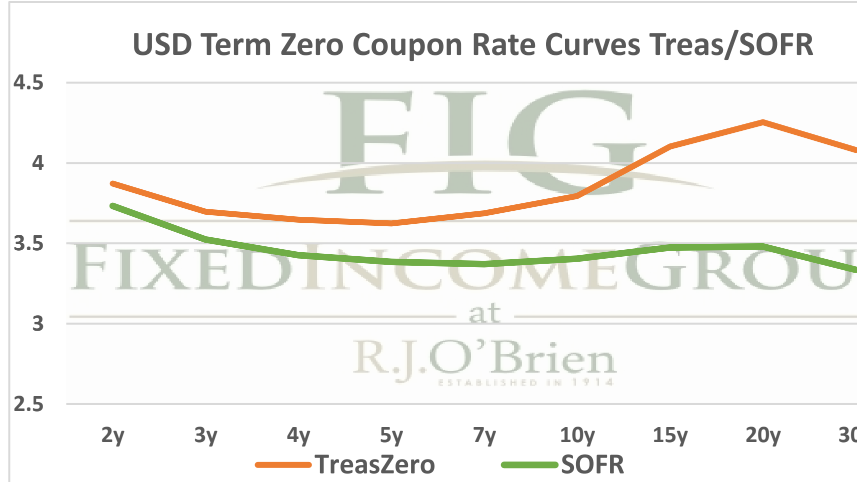
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.26923%	**5.09292%**	**4.77920%**	**4.49794%**	**4.28496%**	**3.99134%**	**3.81973%**	**3.67044%**
1.004537392	1.01301524	1.024427025	1.034109364	1.043444729	1.060867886	1.077455668	1.1116424
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/27/2024	8/27/2024	8/27/2024	8/27/2024	8/27/2024	8/27/2024	8/27/2024	8/27/2024
9/26/2024	11/26/2024	2/26/2025	5/26/2025	8/26/2025	2/26/2026	8/26/2026	8/26/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.24078%	**5.05880%**	**4.73978%**	**4.47031%**	**4.24602%**	**3.94109%**	**3.77107%**	
100.45129%	**101.29281%**	**102.42255%**	**103.38999%**	**104.30500%**	**106.01016%**	**107.64689%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/27/2024	**8/27/2024**	**8/27/2024**	**8/27/2024**	**8/27/2024**	**8/27/2024**	**8/27/2024**	
9/26/2024	**11/26/2024**	**2/26/2025**	**5/26/2025**	**8/26/2025**	**2/26/2026**	**8/26/2026**	
31	92	184	273	365	549	730	
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For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439