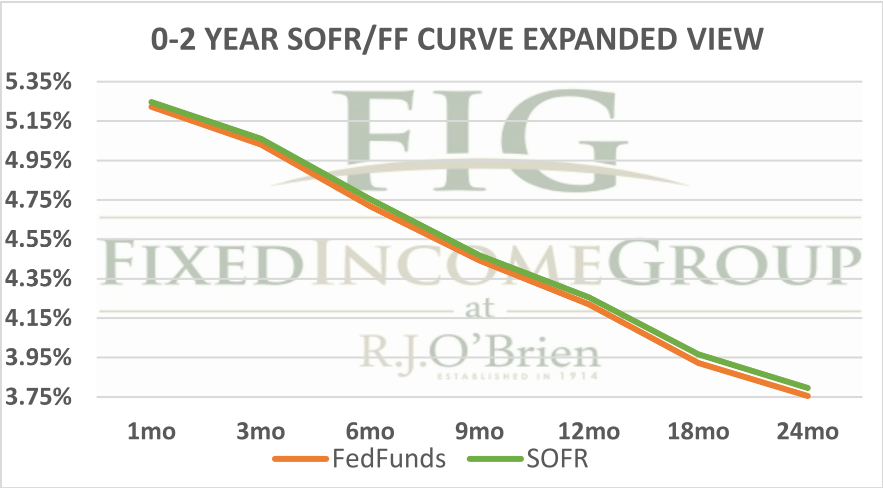
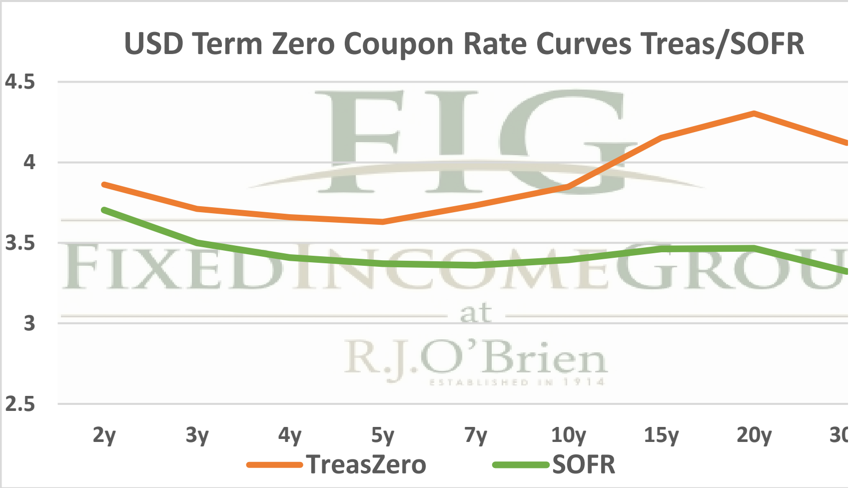
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.24621%	**5.06087%**	**4.75373%**	**4.46780%**	**4.25558%**	**3.96676%**	**3.79560%**	**3.65119%**
1.004517566	1.012933333	1.024032762	1.033880839	1.043146893	1.060272673	1.076966397	1.11105708
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/30/2024	8/30/2024	8/30/2024	8/30/2024	8/30/2024	8/30/2024	8/30/2024	8/30/2024
9/29/2024	11/29/2024	2/27/2025	5/29/2025	8/29/2025	2/27/2026	8/29/2026	8/29/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
5.22223%	**5.03103%**	**4.71656%**	**4.44332%**	**4.21997%**	**3.92212%**	**3.75489%**	
100.44969%	**101.28571%**	**102.38449%**	**103.36952%**	**104.27858%**	**105.95944%**	**107.61408%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/30/2024	**8/30/2024**	**8/30/2024**	**8/30/2024**	**8/30/2024**	**8/30/2024**	**8/30/2024**	
9/29/2024	**11/29/2024**	**2/27/2025**	**5/29/2025**	**8/29/2025**	**2/27/2026**	**8/29/2026**	
31	92	182	273	365	547	730	
						8/30/2024 6:36 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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