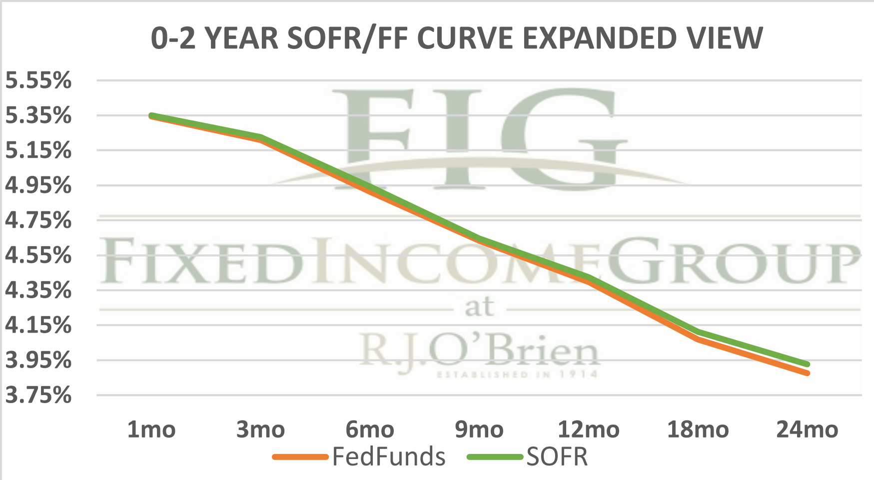
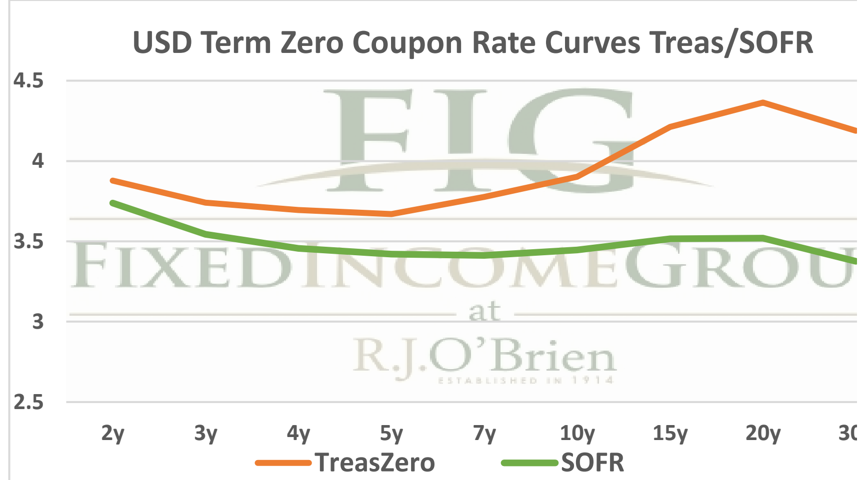
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.35056%	**5.22593%**	**4.94209%**	**4.64542%**	**4.42476%**	**4.11177%**	**3.92623%**	**3.75947%**
1.004607431	1.013355157	1.02525955	1.035227805	1.044862164	1.062704567	1.079615153	1.114350556
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/3/2024	8/3/2024	8/3/2024	8/3/2024	8/3/2024	8/3/2024	8/3/2024	8/3/2024
9/2/2024	11/2/2024	2/2/2025	5/2/2025	8/2/2025	2/2/2026	8/2/2026	8/2/2027
31	92	184	273	365	549	730	1095

Term FedFunds from 1-day Returns							
5.34435%	**5.20901%**	**4.91219%**	**4.63257%**	**4.39758%**	**4.06916%**	**3.87530%**	
100.46021%	**101.33119%**	**102.51068%**	**103.51303%**	**104.45866%**	**106.20546%**	**107.85825%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/3/2024	**8/3/2024**	**8/3/2024**	**8/3/2024**	**8/3/2024**	**8/3/2024**	**8/3/2024**	
9/2/2024	**11/2/2024**	**2/2/2025**	**5/2/2025**	**8/2/2025**	**2/2/2026**	**8/2/2026**	
31	92	184	273	365	549	730	
						9/3/2024 6:55 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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