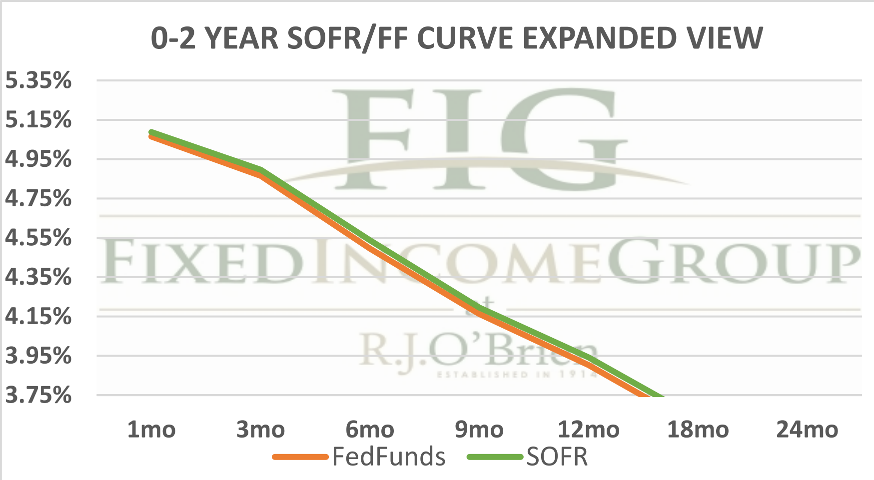
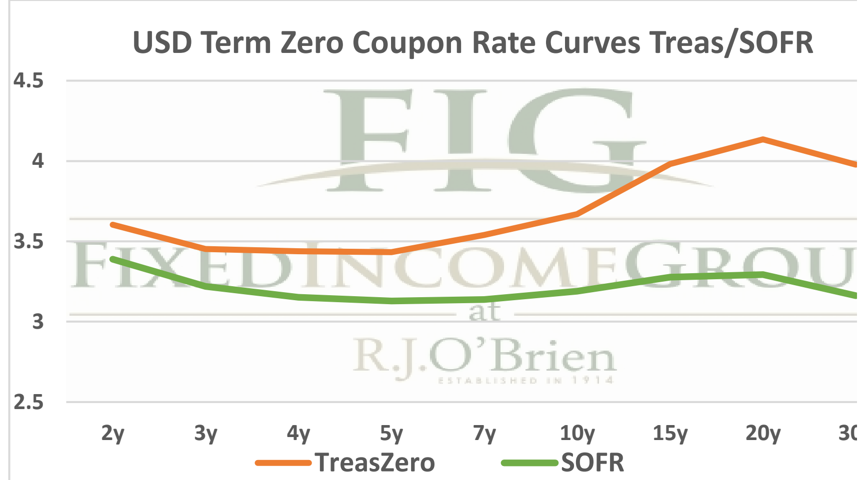
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.08748%	**4.89583%**	**4.53642%**	**4.19568%**	**3.94138%**	**3.63060%**	**3.46631%**	**3.34858%**
1.004239563	1.012375568	1.022808117	1.031817244	1.039961181	1.055064141	1.070289159	1.101852613
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
9/13/2024	9/13/2024	9/13/2024	9/13/2024	9/13/2024	9/13/2024	9/13/2024	9/13/2024
10/12/2024	12/12/2024	3/12/2025	6/12/2025	9/12/2025	3/12/2026	9/12/2026	9/12/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
5.06478%	**4.86458%**	**4.49498%**	**4.16256%**	**3.90271%**	**3.58777%**	**3.42399%**	
100.42206%	**101.22966%**	**102.25998%**	**103.15661%**	**103.95692%**	**105.44146%**	**106.94310%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
9/13/2024	**9/13/2024**	**9/13/2024**	**9/13/2024**	**9/13/2024**	**9/13/2024**	**9/13/2024**	
10/12/2024	**12/12/2024**	**3/12/2025**	**6/12/2025**	**9/12/2025**	**3/12/2026**	**9/12/2026**	
30	91	181	273	365	546	730	
						9/13/2024 6:54 ct	

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