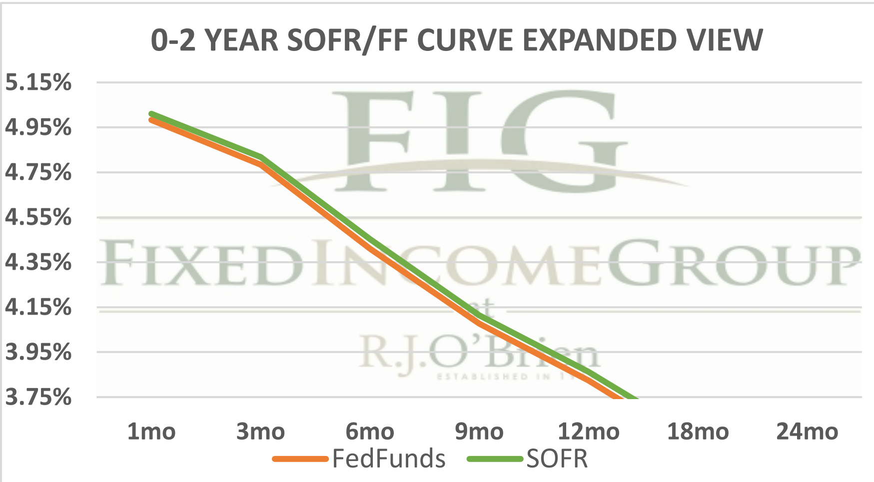
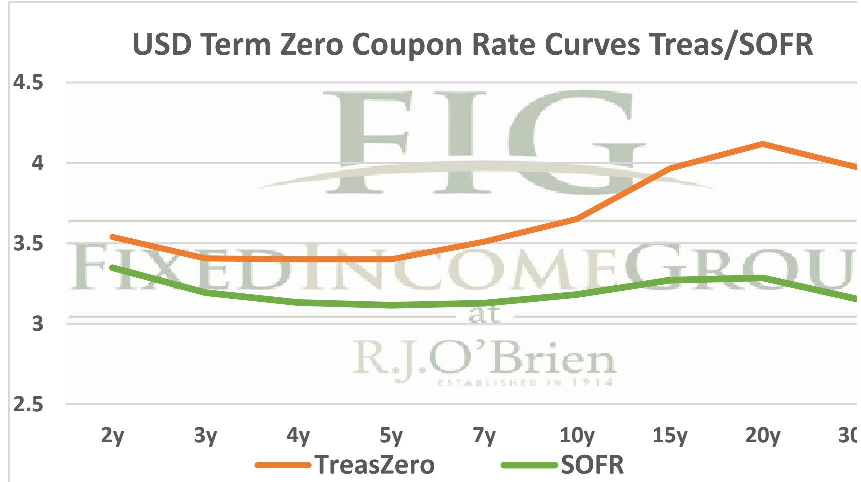
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
5.01066%	**4.81847%**	**4.45274%**	**4.11442%**	**3.86268%**	**3.56750%**	**3.41727%**	**3.31713%**
1.004175554	1.012180033	1.02238738	1.031201009	1.039163237	1.054107035	1.069294719	1.100896092
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
9/16/2024	9/16/2024	9/16/2024	9/16/2024	9/16/2024	9/16/2024	9/16/2024	9/16/2024
10/15/2024	12/15/2024	3/15/2025	6/15/2025	9/15/2025	3/15/2026	9/15/2026	9/15/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.98301%	**4.78475%**	**4.41040%**	**4.07770%**	**3.82345%**	**3.52357%**	**3.36879%**	
100.41525%	**101.20948%**	**102.21745%**	**103.09226%**	**103.87656%**	**105.34408%**	**106.83116%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
9/16/2024	**9/16/2024**	**9/16/2024**	**9/16/2024**	**9/16/2024**	**9/16/2024**	**9/16/2024**	
10/15/2024	**12/15/2024**	**3/15/2025**	**6/15/2025**	**9/15/2025**	**3/15/2026**	**9/15/2026**	
30	91	181	273	365	546	730	
						9/16/2024 6:50 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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