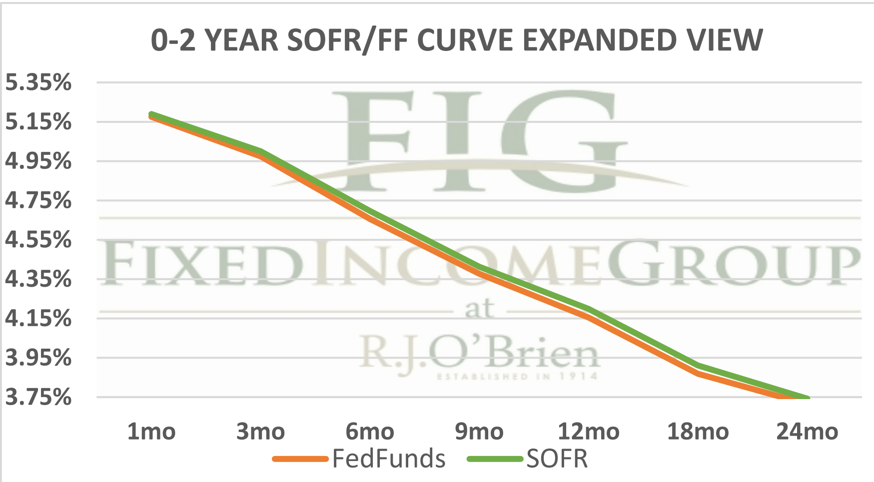
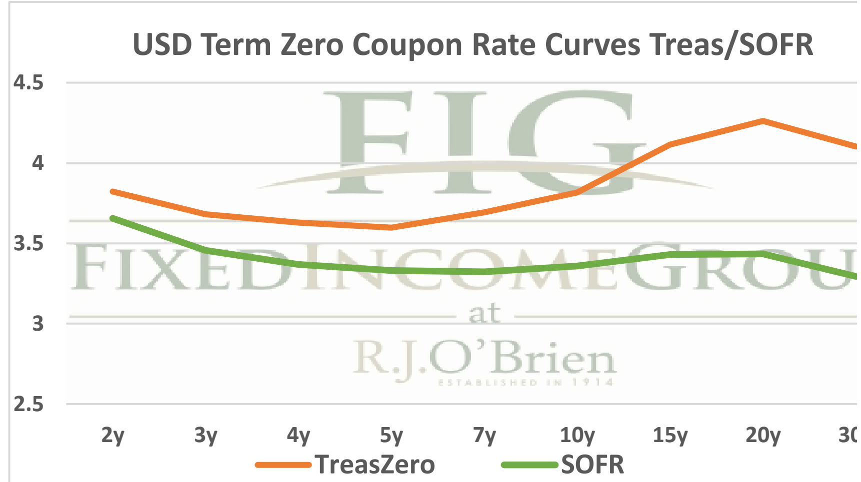
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.18938%	**5.00051%**	**4.69663%**	**4.41295%**	**4.19834%**	**3.91117%**	**3.74223%**	**3.60274%**
1.004324483	1.012640182	1.023613634	1.033464857	1.042566496	1.059319452	1.075884131	1.109583431
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
9/4/2024	9/4/2024	9/4/2024	9/4/2024	9/4/2024	9/4/2024	9/4/2024	9/4/2024
10/3/2024	12/3/2024	3/3/2025	6/3/2025	9/3/2025	3/3/2026	9/3/2026	9/3/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
5.17514%	**4.97464%**	**4.65464%**	**4.37781%**	**4.15542%**	**3.86891%**	**3.71389%**	
100.43126%	**101.25748%**	**102.34025%**	**103.31984%**	**104.21313%**	**105.86784%**	**107.53095%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
9/4/2024	**9/4/2024**	**9/4/2024**	**9/4/2024**	**9/4/2024**	**9/4/2024**	**9/4/2024**	
10/3/2024	**12/3/2024**	**3/3/2025**	**6/3/2025**	**9/3/2025**	**3/3/2026**	**9/3/2026**	
30	91	181	273	365	546	730	
						9/4/2024 7:20 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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