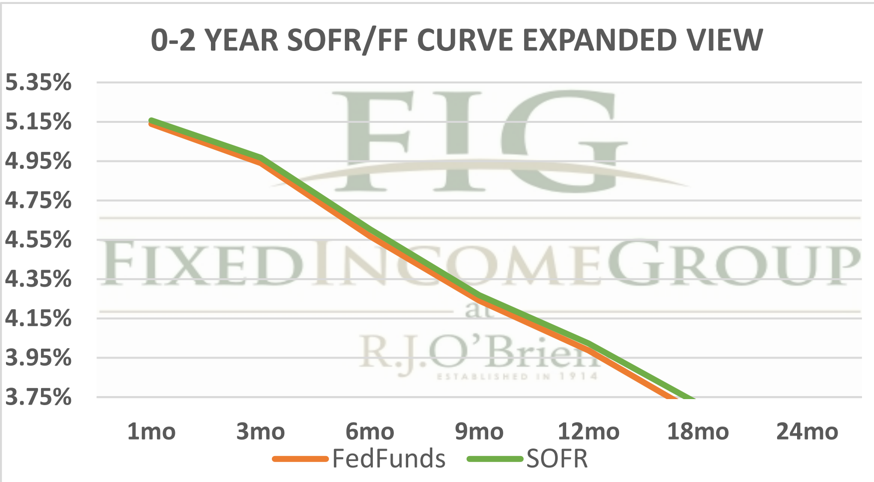
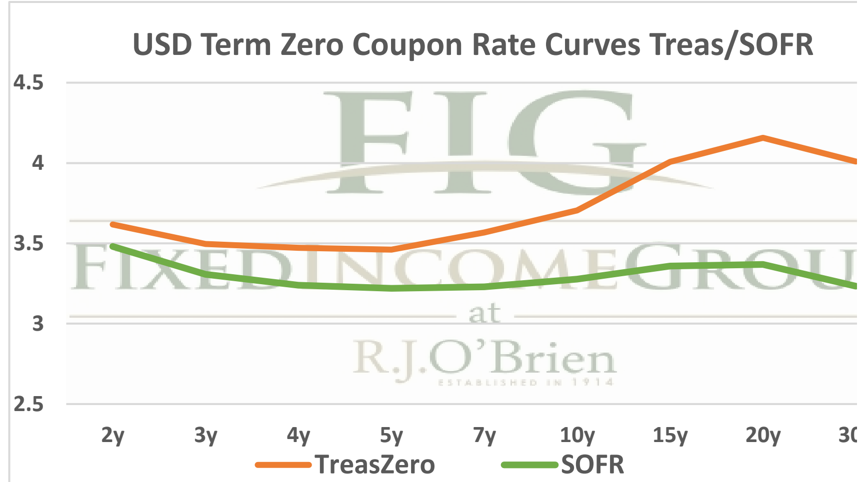
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.15707%	**4.96730%**	**4.60371%**	**4.26814%**	**4.02321%**	**3.71691%**	**3.55224%**	**3.43516%**
1.004297562	1.012556218	1.023146414	1.032366708	1.040790928	1.056373094	1.072031486	1.104486073
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
9/9/2024	9/9/2024	9/9/2024	9/9/2024	9/9/2024	9/9/2024	9/9/2024	9/9/2024
10/8/2024	12/8/2024	3/8/2025	6/8/2025	9/8/2025	3/8/2026	9/8/2026	9/8/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
5.13905%	**4.94001%**	**4.56767%**	**4.24089%**	**3.98718%**	**3.66510%**	**3.47965%**	
100.42825%	**101.24872%**	**102.29653%**	**103.21601%**	**104.04256%**	**105.55873%**	**107.05596%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
9/9/2024	**9/9/2024**	**9/9/2024**	**9/9/2024**	**9/9/2024**	**9/9/2024**	**9/9/2024**	
10/8/2024	**12/8/2024**	**3/8/2025**	**6/8/2025**	**9/8/2025**	**3/8/2026**	**9/8/2026**	
30	91	181	273	365	546	730	
						9/9/2024 6:56 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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