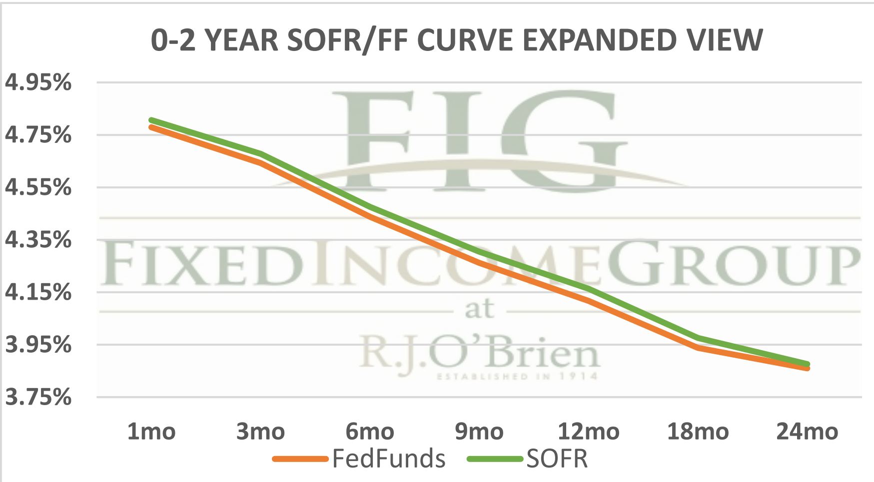
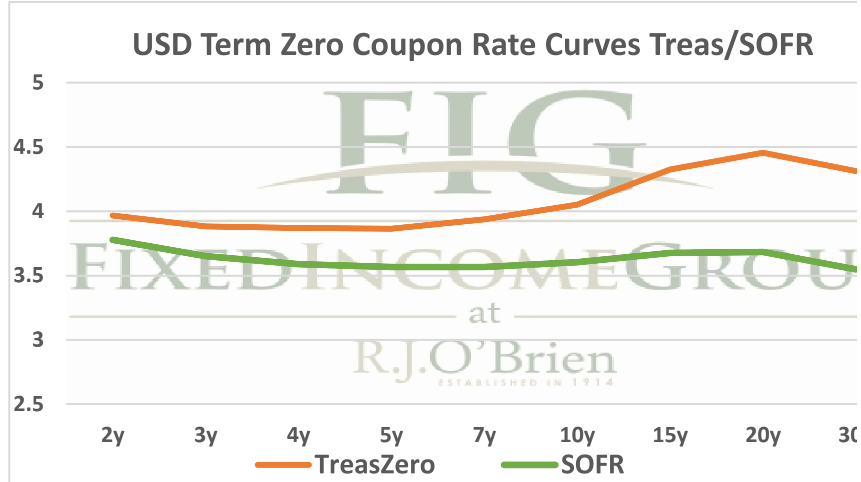
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
4.80652%	**4.67761%**	**4.47484%**	**4.30467%**	**4.16294%**	**3.97601%**	**3.87591%**	**3.81571%**
1.004138947	1.011953895	1.022622821	1.032643756	1.042207568	1.060413272	1.078594852	1.11606127
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
10/10/2024	10/10/2024	10/10/2024	10/10/2024	10/10/2024	10/10/2024	10/10/2024	10/10/2024
11/9/2024	1/9/2025	4/9/2025	7/9/2025	10/9/2025	4/9/2026	10/9/2026	10/9/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
4.77917%	**4.64255%**	**4.43749%**	**4.26200%**	**4.11746%**	**3.93791%**	**3.85978%**	
100.41154%	**101.18643%**	**102.24340%**	**103.23202%**	**104.17465%**	**105.98343%**	**107.82677%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
10/10/2024	**10/10/2024**	**10/10/2024**	**10/10/2024**	**10/10/2024**	**10/10/2024**	**10/10/2024**	
11/9/2024	**1/9/2025**	**4/9/2025**	**7/9/2025**	**10/9/2025**	**4/9/2026**	**10/9/2026**	
31	92	182	273	365	547	730	
						10/10/2024 8:54 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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