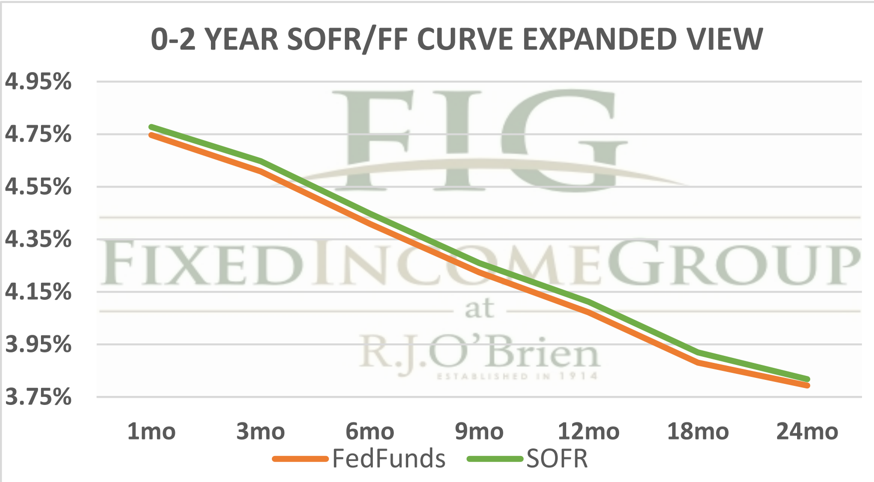
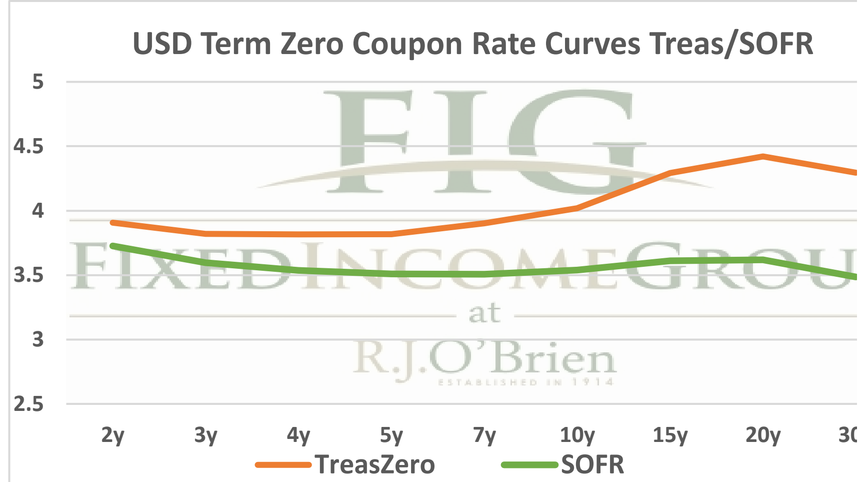
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.77749%	**4.64717%**	**4.44742%**	**4.25978%**	**4.11234%**	**3.91918%**	**3.81767%**	**3.75710%**
1.004113947	1.011876109	1.0224842	1.032303347	1.041694588	1.05954973	1.07741392	1.114278589
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
10/16/2024	10/16/2024	10/16/2024	10/16/2024	10/16/2024	10/16/2024	10/16/2024	10/16/2024
11/15/2024	1/15/2025	4/15/2025	7/15/2025	10/15/2025	4/15/2026	10/15/2026	10/15/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
4.74659%	**4.60798%**	**4.40807%**	**4.22384%**	**4.07170%**	**3.88022%**	**3.79343%**	
100.40873%	**101.17760%**	**102.22852%**	**103.20308%**	**104.12825%**	**105.89578%**	**107.69223%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
10/16/2024	**10/16/2024**	**10/16/2024**	**10/16/2024**	**10/16/2024**	**10/16/2024**	**10/16/2024**	
11/15/2024	**1/15/2025**	**4/15/2025**	**7/15/2025**	**10/15/2025**	**4/15/2026**	**10/15/2026**	
31	92	182	273	365	547	730	
						10/16/2024 7:25 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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