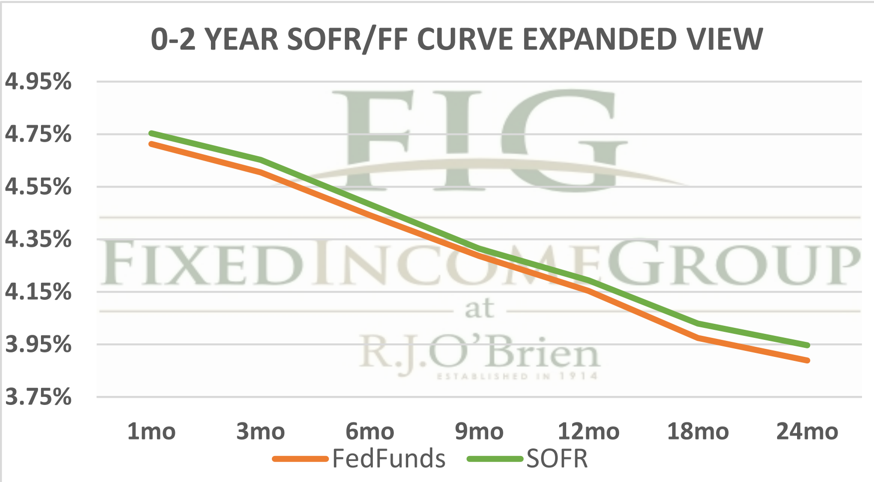
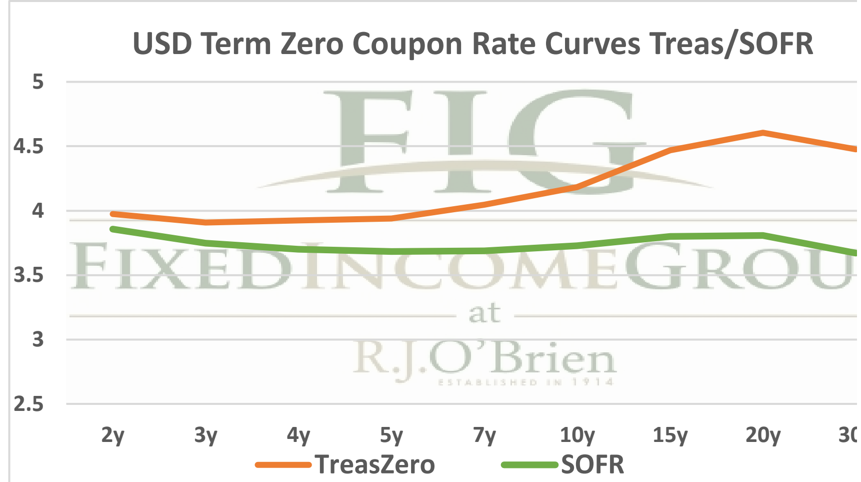
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.75340%	**4.65225%**	**4.48324%**	**4.31510%**	**4.19323%**	**4.02898%**	**3.94670%**	**3.91541%**
1.004093205	1.01188909	1.022665267	1.032722862	1.042514721	1.061218076	1.080030404	1.119093602
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
10/22/2024	10/22/2024	10/22/2024	10/22/2024	10/22/2024	10/22/2024	10/22/2024	10/22/2024
11/21/2024	1/21/2025	4/21/2025	7/21/2025	10/21/2025	4/21/2026	10/21/2026	10/21/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
4.71266%	**4.60497%**	**4.44103%**	**4.28646%**	**4.15417%**	**3.97428%**	**3.88876%**	
100.40581%	**101.17683%**	**102.24519%**	**103.25057%**	**104.21186%**	**106.03870%**	**107.88553%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
10/22/2024	**10/22/2024**	**10/22/2024**	**10/22/2024**	**10/22/2024**	**10/22/2024**	**10/22/2024**	
11/21/2024	**1/21/2025**	**4/21/2025**	**7/21/2025**	**10/21/2025**	**4/21/2026**	**10/21/2026**	
31	92	182	273	365	547	730	

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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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