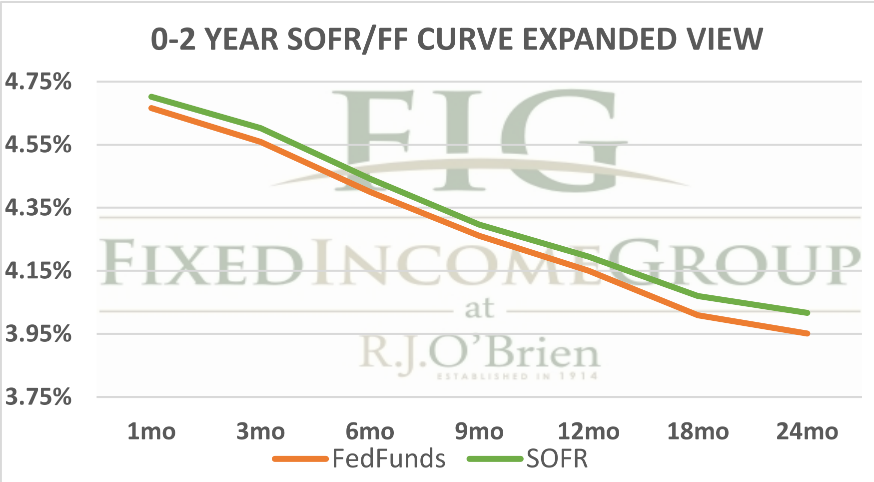
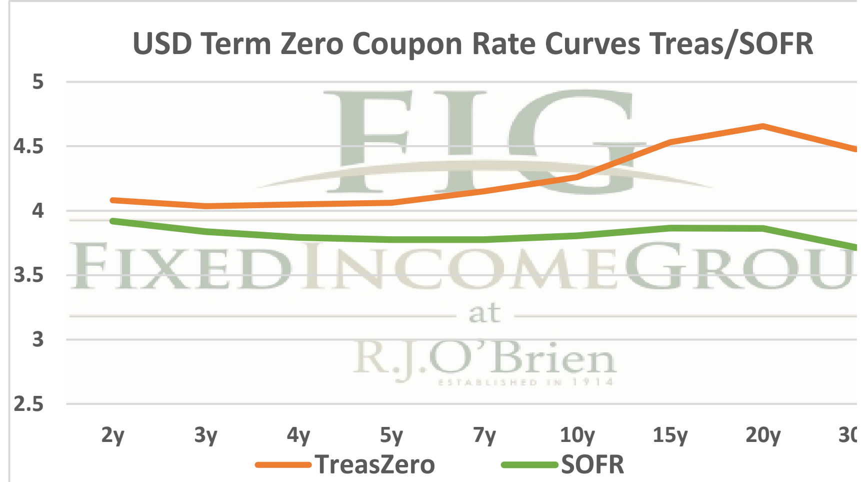
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.70190%	**4.60256%**	**4.44184%**	**4.29697%**	**4.19535%**	**4.06992%**	**4.01662%**	**4.01565%**
1.004048861	1.011762102	1.022455985	1.032585373	1.04253621	1.061840224	1.081448059	1.122142774
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
10/29/2024	10/29/2024	10/29/2024	10/29/2024	10/29/2024	10/29/2024	10/29/2024	10/29/2024
11/28/2024	1/28/2025	4/28/2025	7/28/2025	10/28/2025	4/28/2026	10/28/2026	10/28/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
4.66603%	**4.55907%**	**4.40048%**	**4.26094%**	**4.14995%**	**4.00886%**	**3.95114%**	
100.40180%	**101.16510%**	**102.22468%**	**103.23121%**	**104.20759%**	**106.09123%**	**108.01204%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
10/29/2024	**10/29/2024**	**10/29/2024**	**10/29/2024**	**10/29/2024**	**10/29/2024**	**10/29/2024**	
11/28/2024	**1/28/2025**	**4/28/2025**	**7/28/2025**	**10/28/2025**	**4/28/2026**	**10/28/2026**	
31	92	182	273	365	547	730	
						10/29/2024 6:48 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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