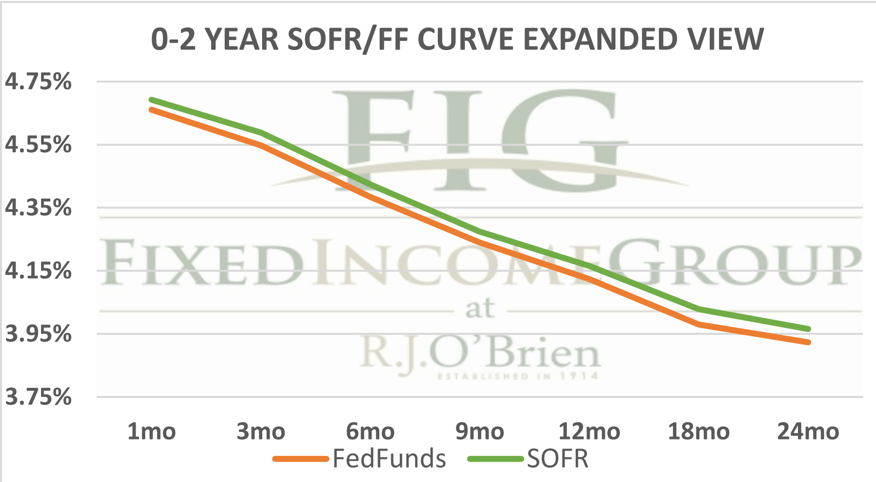
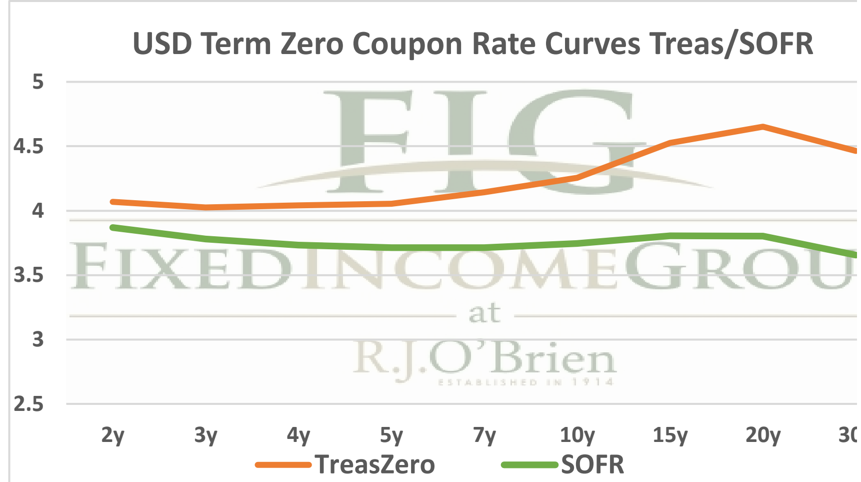
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.69252%	**4.58865%**	**4.42346%**	**4.27403%**	**4.16592%**	**4.02865%**	**3.96553%**	**3.95350%**
1.00404078	1.011726554	1.02236307	1.032411406	1.042237828	1.061213044	1.080412061	1.120252426
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
10/30/2024	10/30/2024	10/30/2024	10/30/2024	10/30/2024	10/30/2024	10/30/2024	10/30/2024
11/29/2024	1/29/2025	4/29/2025	7/29/2025	10/29/2025	4/29/2026	10/29/2026	10/29/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
4.66089%	**4.54791%**	**4.38407%**	**4.23973%**	**4.12408%**	**3.97934%**	**3.92329%**	
100.40135%	**101.16224%**	**102.21639%**	**103.21513%**	**104.18136%**	**106.04639%**	**107.95556%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
10/30/2024	**10/30/2024**	**10/30/2024**	**10/30/2024**	**10/30/2024**	**10/30/2024**	**10/30/2024**	
11/29/2024	**1/29/2025**	**4/29/2025**	**7/29/2025**	**10/29/2025**	**4/29/2026**	**10/29/2026**	
31	92	182	273	365	547	730	
						10/30/2024 7:02 ct	

For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439

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