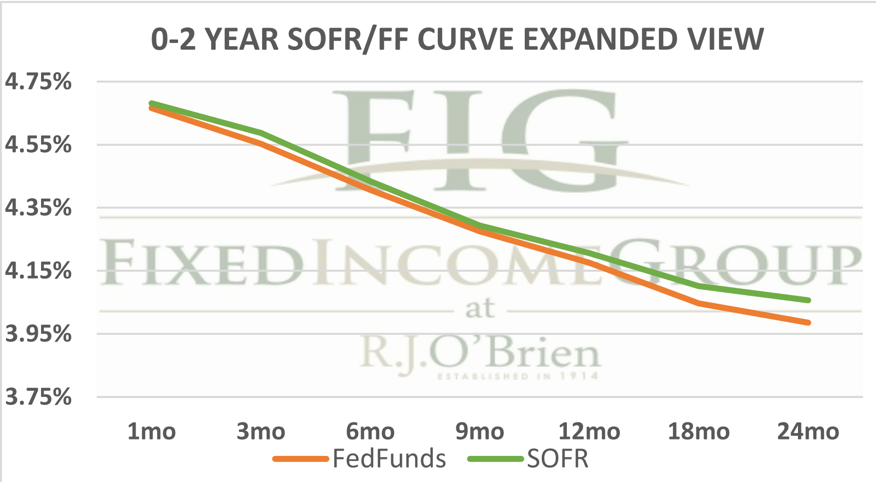
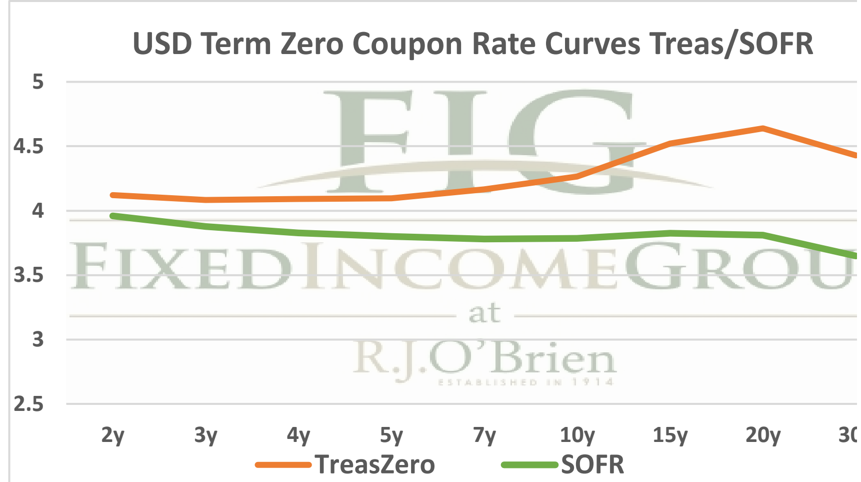
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.68124%	**4.58748%**	**4.43383%**	**4.29397%**	**4.20639%**	**4.10115%**	**4.05654%**	**4.05835%**
1.003901037	1.01172355	1.022292296	1.032562639	1.042648122	1.062200738	1.082257625	1.123441568
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/1/2024	11/1/2024	11/1/2024	11/1/2024	11/1/2024	11/1/2024	11/1/2024	11/1/2024
11/30/2024	1/31/2025	4/30/2025	7/31/2025	10/31/2025	4/30/2026	10/31/2026	10/31/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.66607%	**4.55255%**	**4.40618%**	**4.27557%**	**4.17576%**	**4.04690%**	**3.98546%**	
100.38884%	**101.16343%**	**102.21533%**	**103.24231%**	**104.23376%**	**106.13780%**	**108.08162%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/1/2024	**11/1/2024**	**11/1/2024**	**11/1/2024**	**11/1/2024**	**11/1/2024**	**11/1/2024**	
11/30/2024	**1/31/2025**	**4/30/2025**	**7/31/2025**	**10/31/2025**	**4/30/2026**	**10/31/2026**	
30	92	181	273	365	546	730	
						10/31/2024 7:04 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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