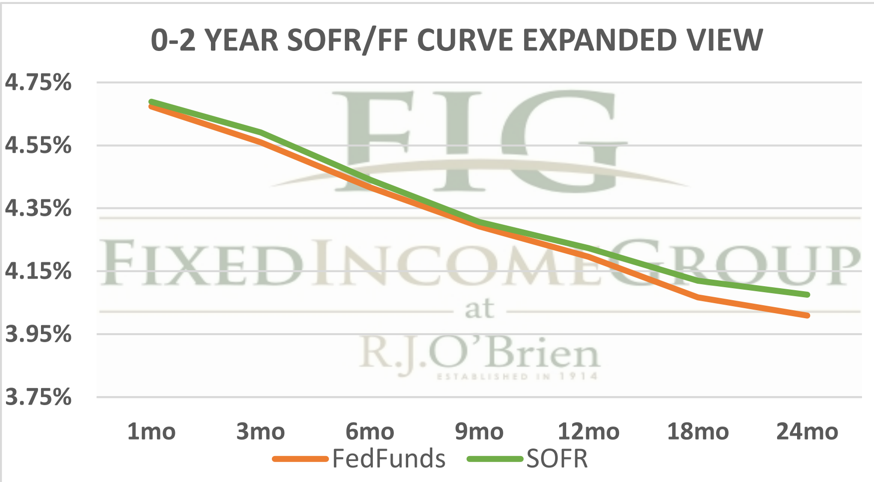
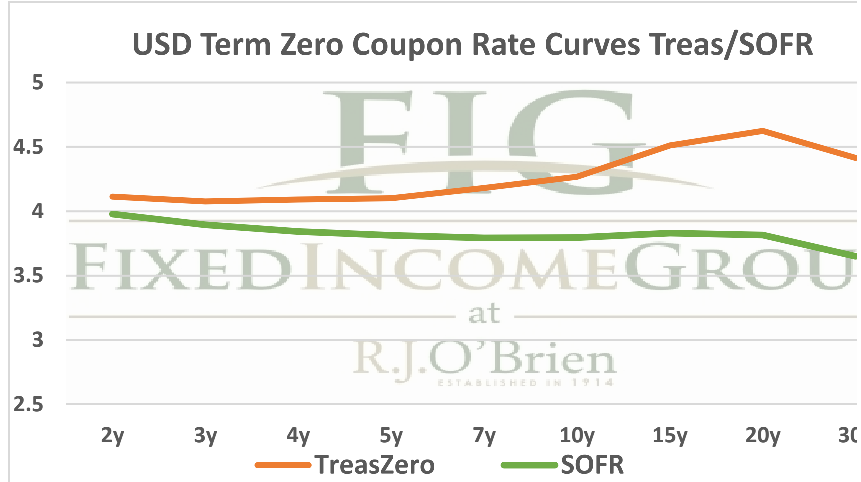
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.68883%	**4.59169%**	**4.44108%**	**4.30661%**	**4.22319%**	**4.12008%**	**4.07551%**	**4.07748%**
1.00390736	1.011734313	1.022328788	1.032658475	1.042818433	1.062487806	1.082642385	1.124023443
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							
4.67366%	**4.55934%**	**4.41646%**	**4.29293%**	**4.19606%**	**4.06728%**	**4.00919%**	
100.38947%	**101.16516%**	**102.22050%**	**103.25547%**	**104.25433%**	**106.16871%**	**108.12975%**	
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	

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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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