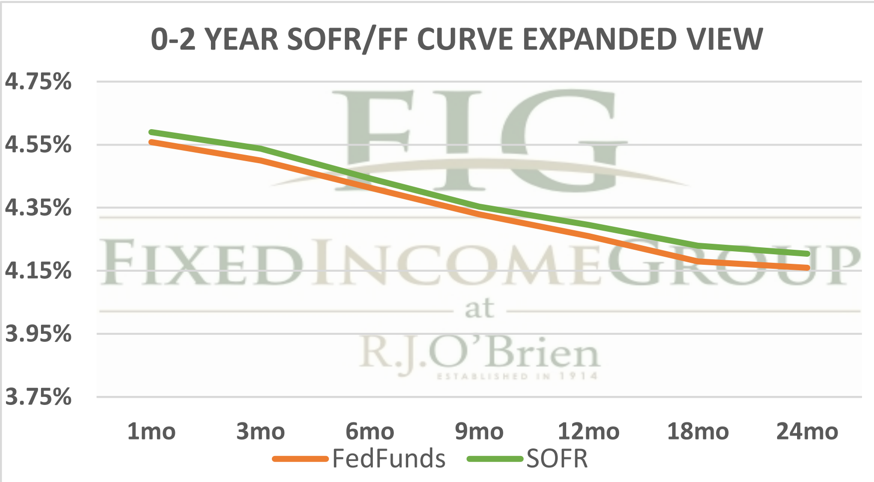
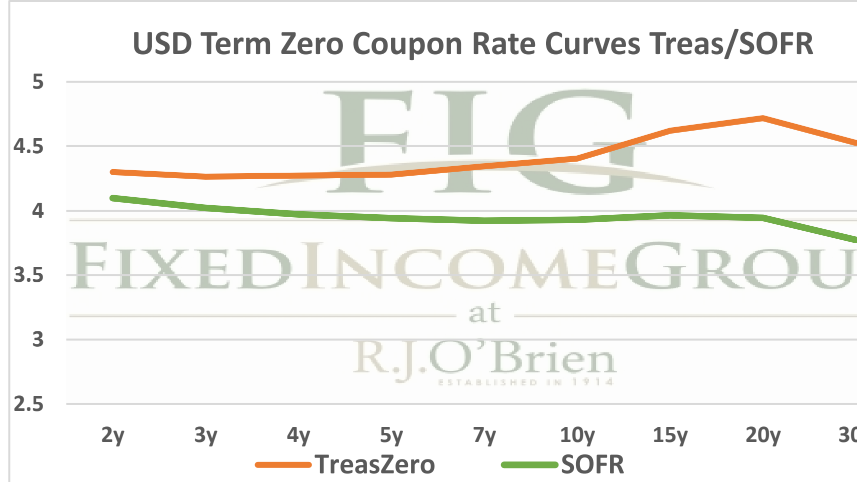
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.58987%	**4.53686%**	**4.44318%**	**4.35308%**	**4.29519%**	**4.22907%**	**4.20420%**	**4.21897%**
1.003824893	1.011594205	1.022339328	1.033010851	1.043548458	1.06414087	1.085251786	1.128326865
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/15/2024	11/15/2024	11/15/2024	11/15/2024	11/15/2024	11/15/2024	11/15/2024	11/15/2024
12/14/2024	2/14/2025	5/14/2025	8/14/2025	11/14/2025	5/14/2026	11/14/2026	11/14/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.55822%	**4.49998%**	**4.41312%**	**4.32863%**	**4.26038%**	**4.17972%**	**4.15974%**	
100.37985%	**101.14999%**	**102.21882%**	**103.28255%**	**104.31956%**	**106.33925%**	**108.43503%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/15/2024	**11/15/2024**	**11/15/2024**	**11/15/2024**	**11/15/2024**	**11/15/2024**	**11/15/2024**	
12/14/2024	**2/14/2025**	**5/14/2025**	**8/14/2025**	**11/14/2025**	**5/14/2026**	**11/14/2026**	
30	92	181	273	365	546	730	
						11/15/2024 7:06 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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