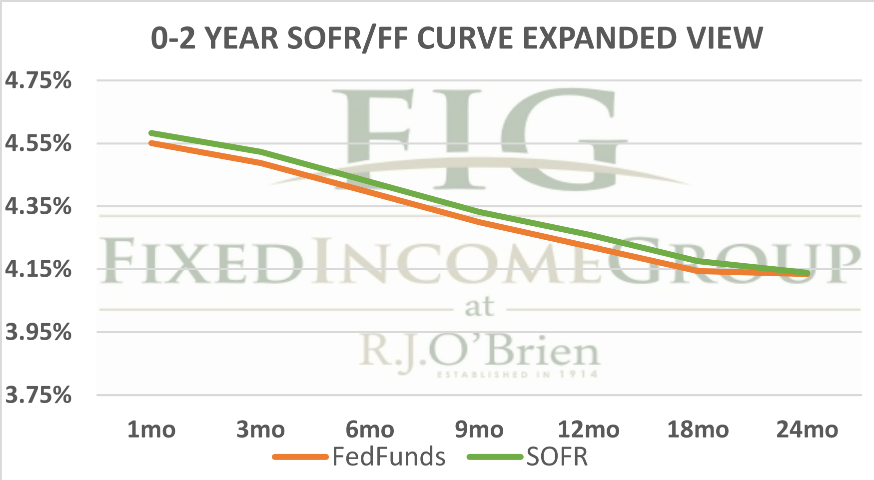
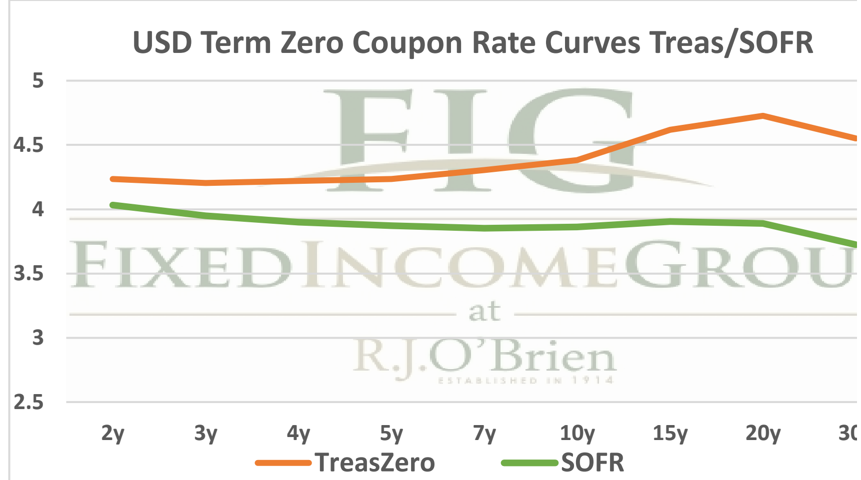
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.58274%	**4.52322%**	**4.42796%**	**4.33173%**	**4.25989%**	**4.17548%**	**4.13872%**	**4.14058%**
1.003818952	1.011559331	1.022262818	1.032848927	1.04319057	1.063328181	1.083924122	1.125942701
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/19/2024	11/19/2024	11/19/2024	11/19/2024	11/19/2024	11/19/2024	11/19/2024	11/19/2024
12/18/2024	2/18/2025	5/18/2025	8/18/2025	11/18/2025	5/18/2026	11/18/2026	11/18/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.55095%	**4.48756%**	**4.39401%**	**4.29983%**	**4.22277%**	**4.14468%**	**4.13492%**	
100.37925%	**101.14682%**	**102.20921%**	**103.26071%**	**104.28142%**	**106.28610%**	**108.38470%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/19/2024	**11/19/2024**	**11/19/2024**	**11/19/2024**	**11/19/2024**	**11/19/2024**	**11/19/2024**	
12/18/2024	**2/18/2025**	**5/18/2025**	**8/18/2025**	**11/18/2025**	**5/18/2026**	**11/18/2026**	
30	92	181	273	365	546	730	
						11/19/2024 7:15 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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