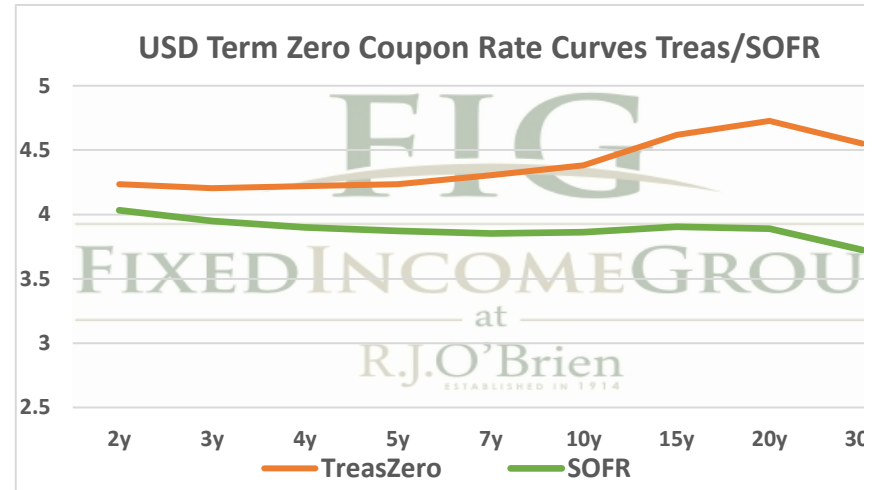
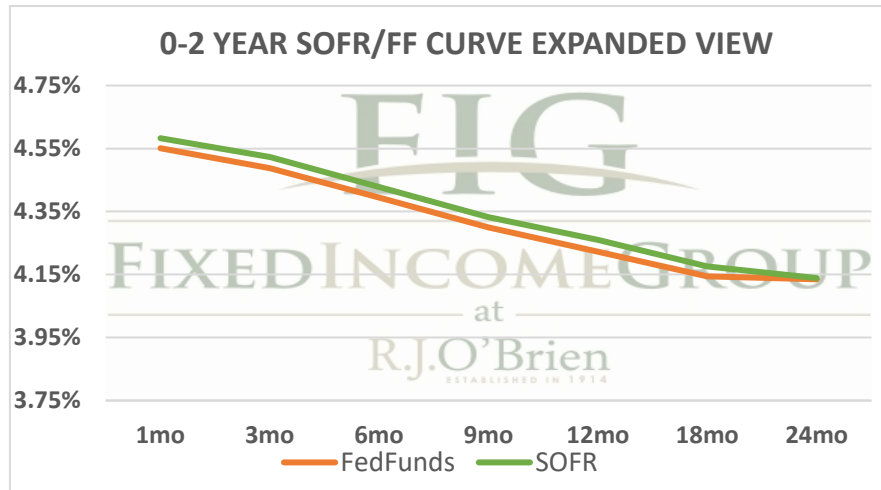


# THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



\*\* 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

The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.

See our full disclaimer at [www.rjobrien.com](http://www.rjobrien.com). Copyright © 2024 RJO FIG

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



The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.  
See our full disclaimer at [www.rjobrien.com](http://www.rjobrien.com). Copyright © 2024 RJO FIG