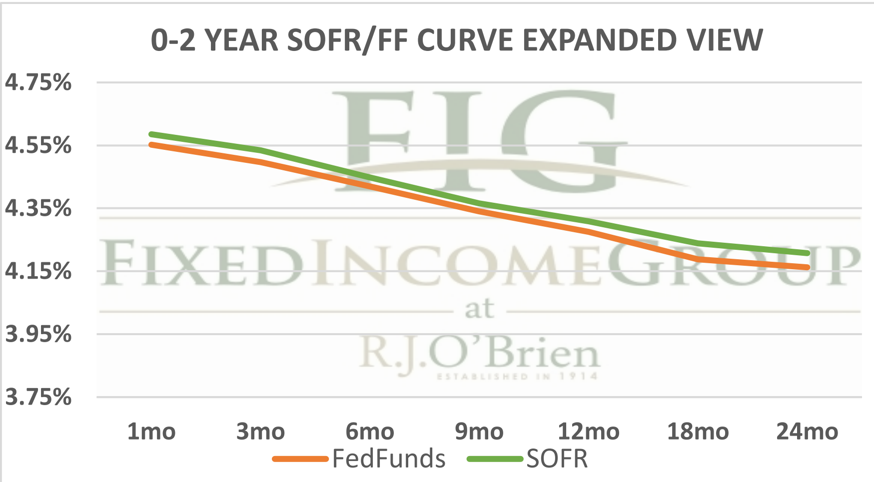
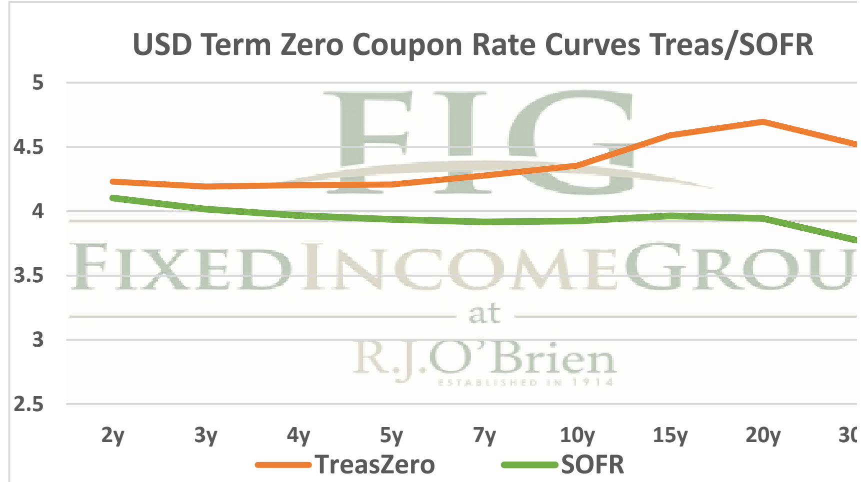
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.58538%	**4.53411%**	**4.44835%**	**4.36543%**	**4.30829%**	**4.23827%**	**4.20755%**	**4.21239%**
1.00382115	1.011587176	1.022365313	1.033104528	1.043681295	1.064280415	1.085319705	1.12812693
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/20/2024	11/20/2024	11/20/2024	11/20/2024	11/20/2024	11/20/2024	11/20/2024	11/20/2024
12/19/2024	2/19/2025	5/19/2025	8/19/2025	11/19/2025	5/19/2026	11/19/2026	11/19/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.55220%	**4.49717%**	**4.41920%**	**4.34006%**	**4.27511%**	**4.18793%**	**4.16253%**	
100.37935%	**101.14928%**	**102.22188%**	**103.29121%**	**104.33448%**	**106.35169%**	**108.44069%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/20/2024	**11/20/2024**	**11/20/2024**	**11/20/2024**	**11/20/2024**	**11/20/2024**	**11/20/2024**	
12/19/2024	**2/19/2025**	**5/19/2025**	**8/19/2025**	**11/19/2025**	**5/19/2026**	**11/19/2026**	
30	92	181	273	365	546	730	
						11/20/2024 7:03 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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