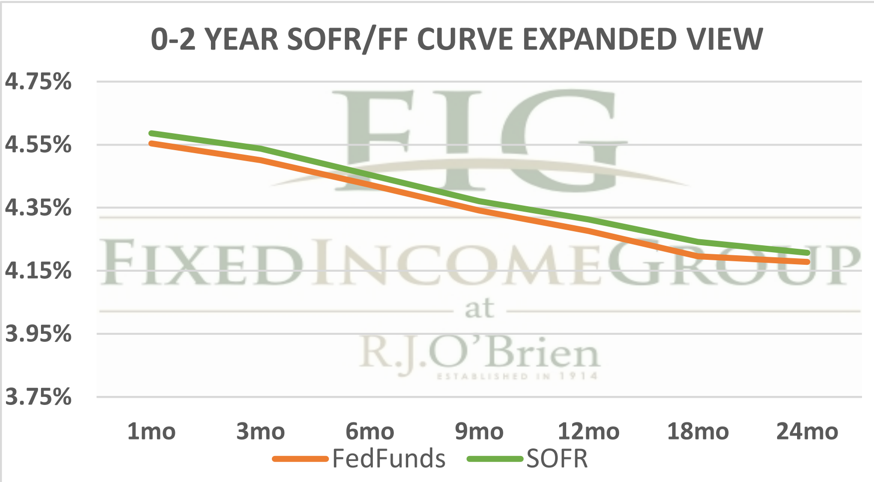
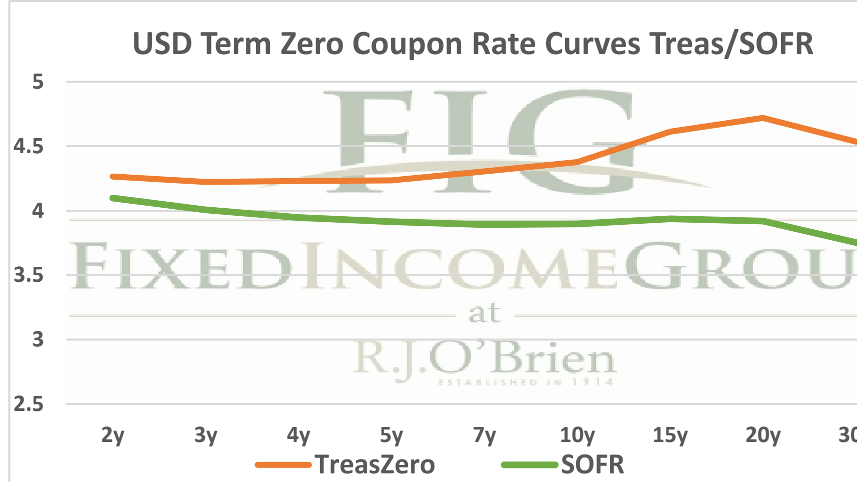
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.58621%	**4.53702%**	**4.45395%**	**4.37084%**	**4.31300%**	**4.24154%**	**4.20718%**	**4.20270%**
1.003821842	1.01159461	1.022393466	1.033145569	1.04372906	1.064330038	1.085312239	1.127832118
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/21/2024	11/21/2024	11/21/2024	11/21/2024	11/21/2024	11/21/2024	11/21/2024	11/21/2024
12/20/2024	2/20/2025	5/20/2025	8/20/2025	11/20/2025	5/20/2026	11/20/2026	11/20/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.55393%	**4.50062%**	**4.42292%**	**4.34181%**	**4.27592%**	**4.19583%**	**4.17829%**	
100.37949%	**101.15016%**	**102.22374%**	**103.29254%**	**104.33531%**	**106.36367%**	**108.47265%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/21/2024	**11/21/2024**	**11/21/2024**	**11/21/2024**	**11/21/2024**	**11/21/2024**	**11/21/2024**	
12/20/2024	**2/20/2025**	**5/20/2025**	**8/20/2025**	**11/20/2025**	**5/20/2026**	**11/20/2026**	
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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