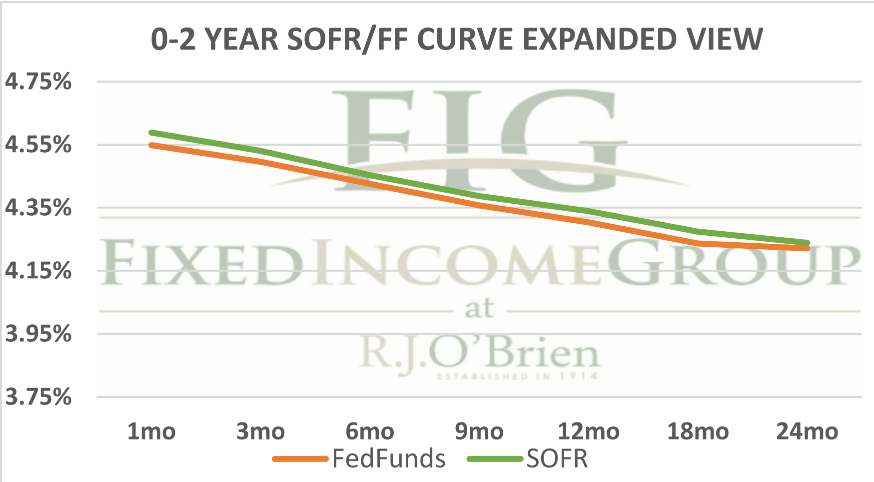
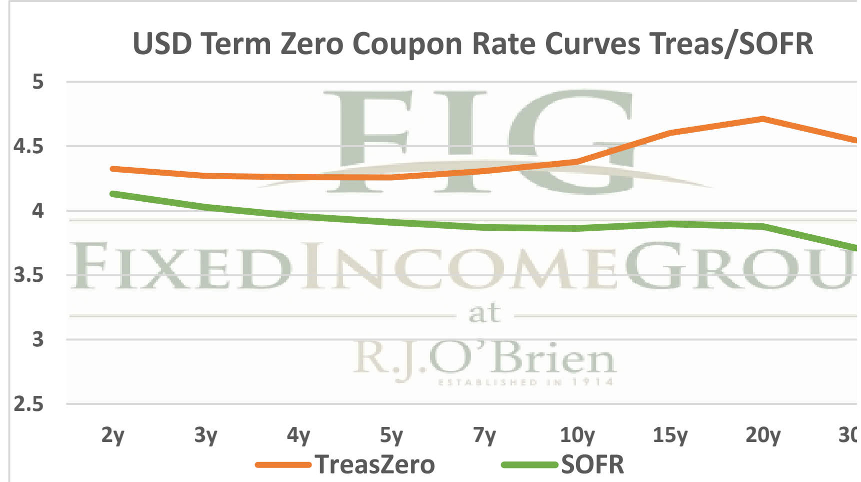
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
4.58838%	**4.53063%**	**4.45332%**	**4.38666%**	**4.33924%**	**4.27468%**	**4.23883%**	**4.22418%**
1.003823649	1.011578265	1.022390318	1.033265511	1.043995048	1.064832593	1.085954147	1.128485588
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/25/2024	11/25/2024	11/25/2024	11/25/2024	11/25/2024	11/25/2024	11/25/2024	11/25/2024
12/24/2024	2/24/2025	5/24/2025	8/24/2025	11/24/2025	5/24/2026	11/24/2026	11/24/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.54849%	**4.49545%**	**4.42584%**	**4.35780%**	**4.30347%**	**4.23659%**	**4.22104%**	
100.37904%	**101.14884%**	**102.22521%**	**103.30467%**	**104.36324%**	**106.42550%**	**108.55934%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/25/2024	**11/25/2024**	**11/25/2024**	**11/25/2024**	**11/25/2024**	**11/25/2024**	**11/25/2024**	
12/24/2024	**2/24/2025**	**5/24/2025**	**8/24/2025**	**11/24/2025**	**5/24/2026**	**11/24/2026**	
30	92	181	273	365	546	730	
						11/25/2024 6:40 ct	

For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439