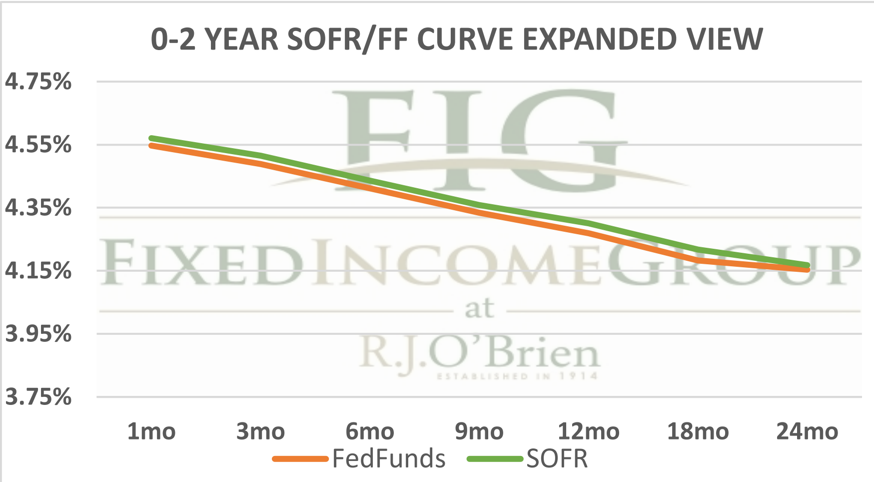
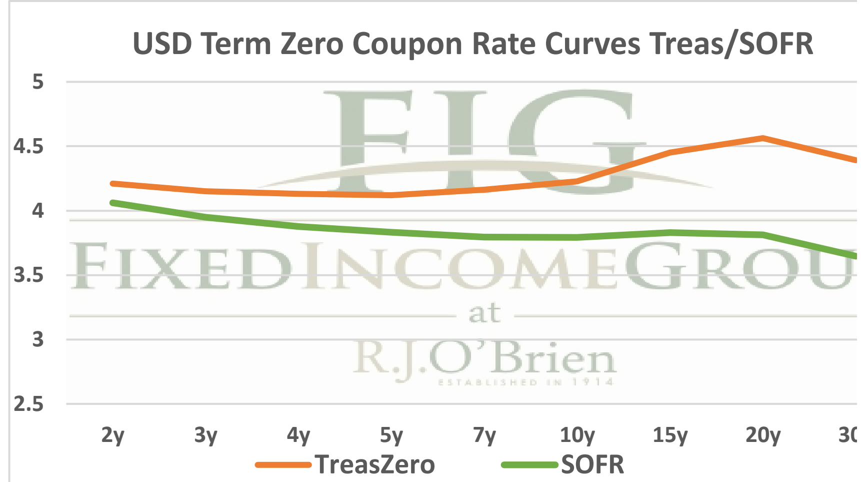
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.57061%	**4.51547%**	**4.43574%**	**4.35885%**	**4.30073%**	**4.21745%**	**4.16789%**	**4.13828%**
1.003808844	1.011539547	1.022301936	1.033054585	1.043604669	1.063964651	1.084515532	1.125872763
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/26/2024	11/26/2024	11/26/2024	11/26/2024	11/26/2024	11/26/2024	11/26/2024	11/26/2024
12/25/2024	2/25/2025	5/25/2025	8/25/2025	11/25/2025	5/25/2026	11/25/2026	11/25/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.54707%	**4.48861%**	**4.41184%**	**4.33393%**	**4.26958%**	**4.18332%**	**4.15353%**	
100.37892%	**101.14709%**	**102.21817%**	**103.28656%**	**104.32888%**	**106.34470%**	**108.42243%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/26/2024	**11/26/2024**	**11/26/2024**	**11/26/2024**	**11/26/2024**	**11/26/2024**	**11/26/2024**	
12/25/2024	**2/25/2025**	**5/25/2025**	**8/25/2025**	**11/25/2025**	**5/25/2026**	**11/25/2026**	
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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