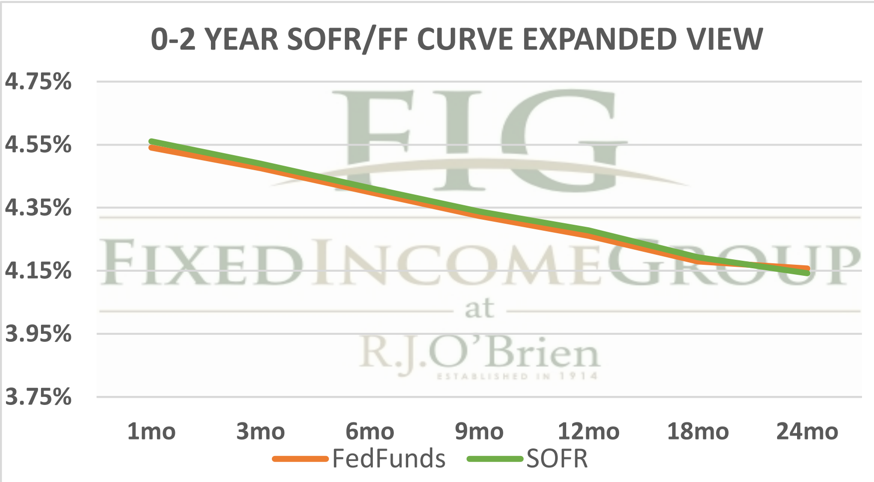
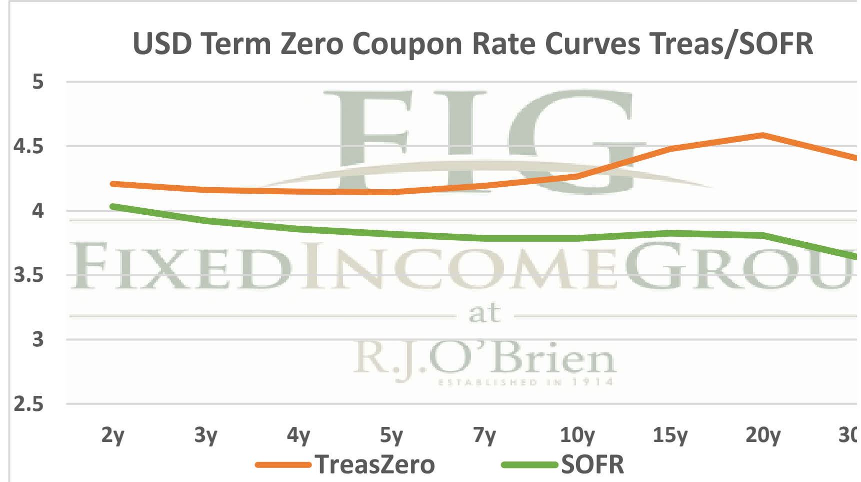
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.56068%	**4.48970%**	**4.41282%**	**4.33793%**	**4.27833%**	**4.19307%**	**4.14235%**	**4.11514%**
1.003800564	1.011473686	1.022186682	1.032895939	1.043377538	1.063594944	1.083997737	1.125168747
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/27/2024	11/27/2024	11/27/2024	11/27/2024	11/27/2024	11/27/2024	11/27/2024	11/27/2024
12/26/2024	2/26/2025	5/26/2025	8/26/2025	11/26/2025	5/26/2026	11/26/2026	11/26/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.54064%	**4.47514%**	**4.39940%**	**4.32428%**	**4.26076%**	**4.17939%**	**4.15740%**	
100.37839%	**101.14365%**	**102.21192%**	**103.27924%**	**104.31994%**	**106.33874%**	**108.43029%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/27/2024	**11/27/2024**	**11/27/2024**	**11/27/2024**	**11/27/2024**	**11/27/2024**	**11/27/2024**	
12/26/2024	**2/26/2025**	**5/26/2025**	**8/26/2025**	**11/26/2025**	**5/26/2026**	**11/26/2026**	
30	92	181	273	365	546	730	
						11/27/2024 7:17 ct	

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