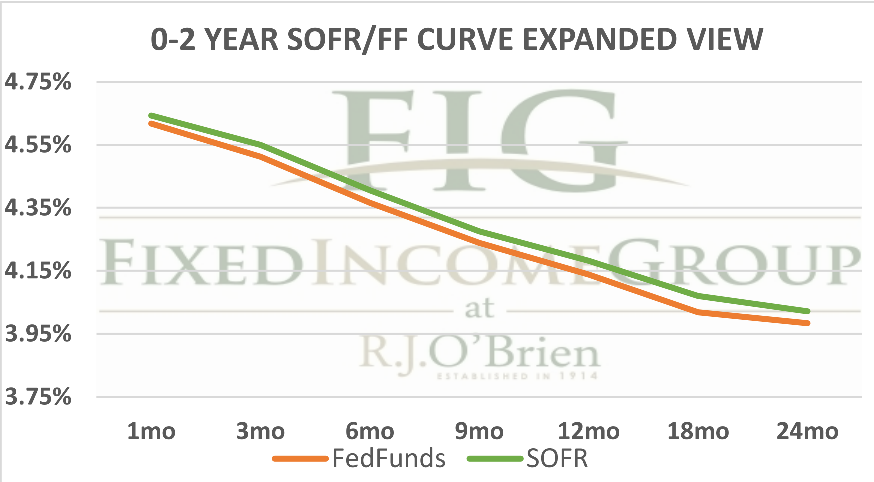
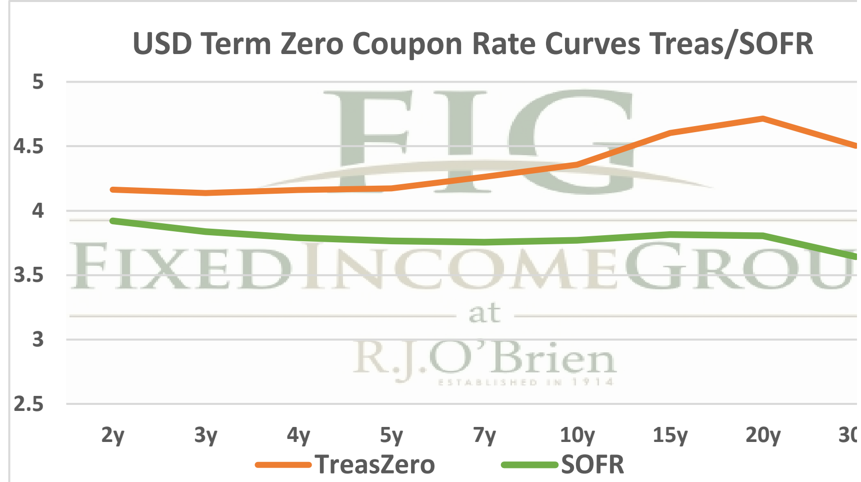
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.64287%	**4.54937%**	**4.40525%**	**4.27553%**	**4.18229%**	**4.07014%**	**4.02136%**	**4.01910%**
1.003869057	1.011626168	1.02214862	1.032422784	1.042403761	1.061730519	1.081544231	1.122247682
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/4/2024	11/4/2024	11/4/2024	11/4/2024	11/4/2024	11/4/2024	11/4/2024	11/4/2024
12/3/2024	2/3/2025	5/3/2025	8/3/2025	11/3/2025	5/3/2026	11/3/2026	11/3/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns

4.61736%	**4.51213%**	**4.36590%**	**4.23868%**	**4.13767%**	**4.01872%**	**3.98351%**	
100.38478%	**101.15310%**	**102.19508%**	**103.21433%**	**104.19514%**	**106.09506%**	**108.07767%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/4/2024	**11/4/2024**	**11/4/2024**	**11/4/2024**	**11/4/2024**	**11/4/2024**	**11/4/2024**	
12/3/2024	**2/3/2025**	**5/3/2025**	**8/3/2025**	**11/3/2025**	**5/3/2026**	**11/3/2026**	
30	92	181	273	365	546	730	

11/4/2024 7:44 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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