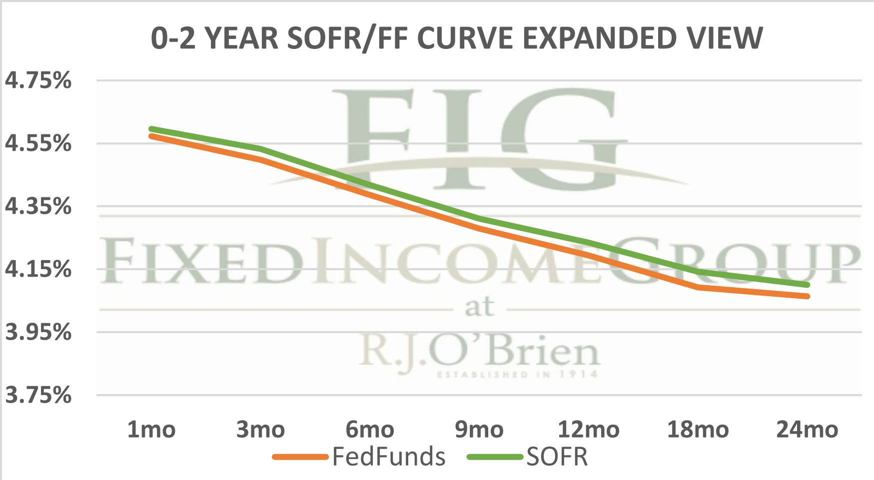
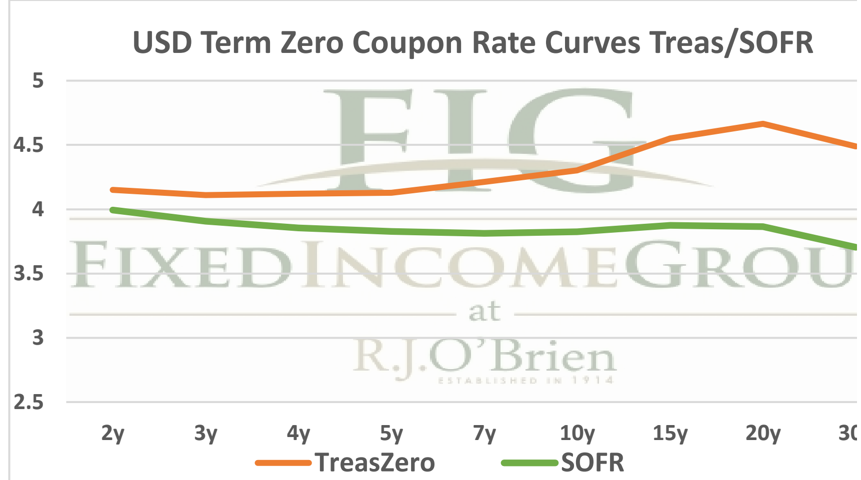
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.59604%	**4.53257%**	**4.41784%**	**4.31039%**	**4.23424%**	**4.14217%**	**4.10027%**	**4.09736%**
1.003830032	1.011583241	1.022211927	1.032687141	1.042930512	1.062822924	1.08314444	1.124628123
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/8/2024	11/8/2024	11/8/2024	11/8/2024	11/8/2024	11/8/2024	11/8/2024	11/8/2024
12/7/2024	2/7/2025	5/7/2025	8/7/2025	11/7/2025	5/7/2026	11/7/2026	11/7/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.57295%	**4.49749%**	**4.38588%**	**4.27953%**	**4.19420%**	**4.09292%**	**4.06385%**	
100.38108%	**101.14936%**	**102.20512%**	**103.24531%**	**104.25246%**	**106.20760%**	**108.24059%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/8/2024	**11/8/2024**	**11/8/2024**	**11/8/2024**	**11/8/2024**	**11/8/2024**	**11/8/2024**	
12/7/2024	**2/7/2025**	**5/7/2025**	**8/7/2025**	**11/7/2025**	**5/7/2026**	**11/7/2026**	
30	92	181	273	365	546	730	
						11/8/2024 6:50 ct	

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