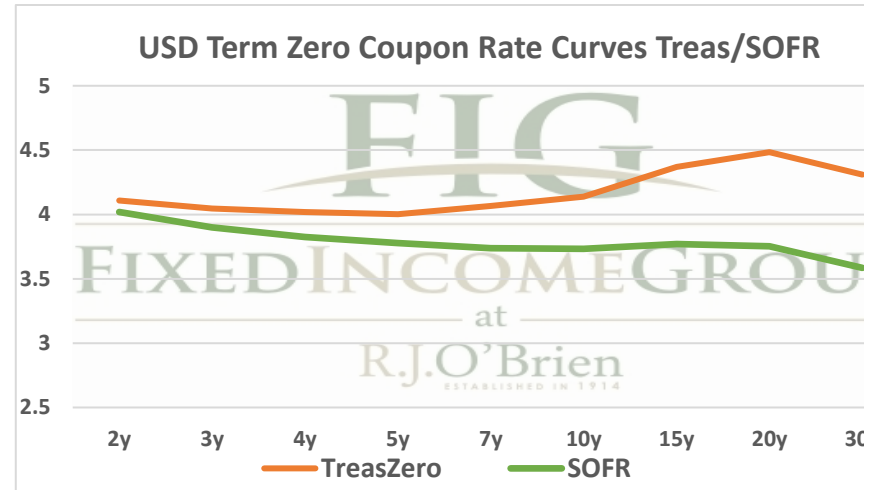
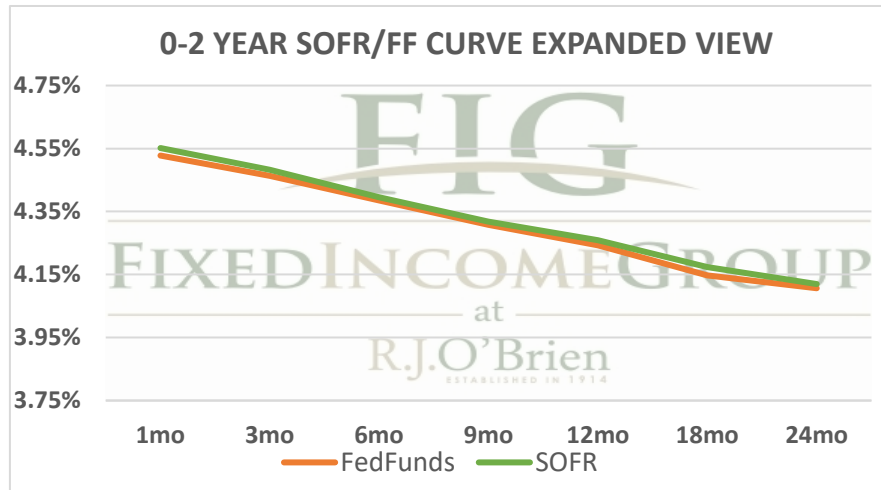


THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



** 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							
4.55161%	4.48211%	4.39464%	4.31784%	4.25935%	4.17331%	4.11979%	4.08455%
1.003919444	1.011205264	1.022217362	1.03286359	1.043185086	1.063411123	1.083540252	1.124238333
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
12/2/2024	12/2/2024	12/2/2024	12/2/2024	12/2/2024	12/2/2024	12/2/2024	12/2/2024
1/1/2025	3/1/2025	6/1/2025	9/1/2025	12/1/2025	6/1/2026	12/1/2026	12/1/2027
31	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns							
4.52772%	4.46365%	4.38460%	4.30727%	4.24269%	4.14739%	4.10645%	
100.38989%	101.11591%	102.21666%	103.27831%	104.30162%	106.30172%	108.32698%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
12/2/2024	12/2/2024	12/2/2024	12/2/2024	12/2/2024	12/2/2024	12/2/2024	
1/1/2025	3/1/2025	6/1/2025	9/1/2025	12/1/2025	6/1/2026	12/1/2026	
31	90	182	274	365	547	730	

12/2/2024 6:56 ct

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

The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.

See our full disclaimer at www.rjobrien.com. Copyright © 2024 RJO FIG

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

