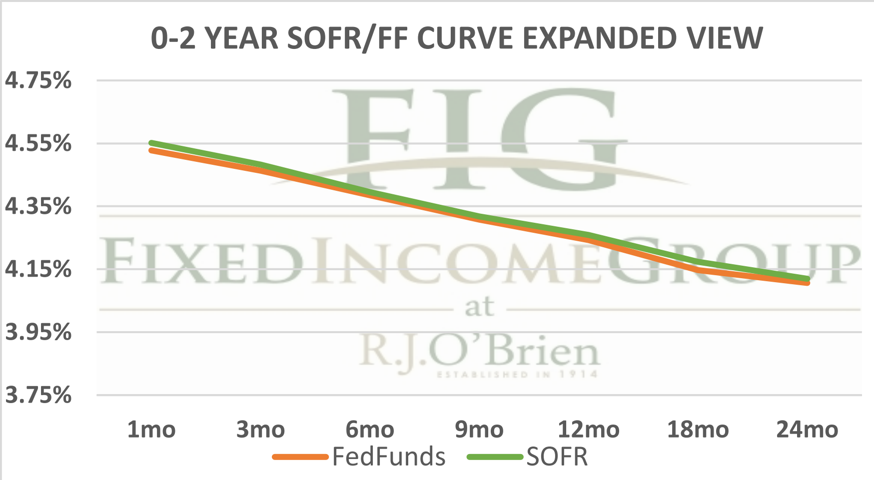
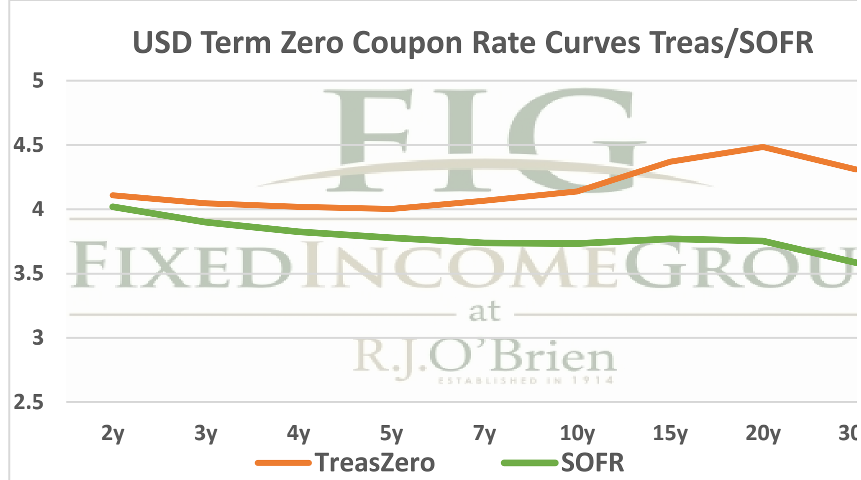
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

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