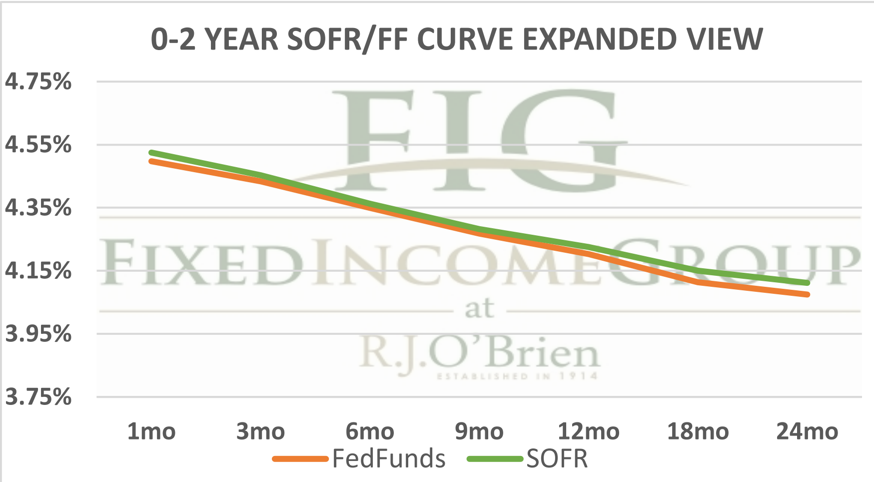
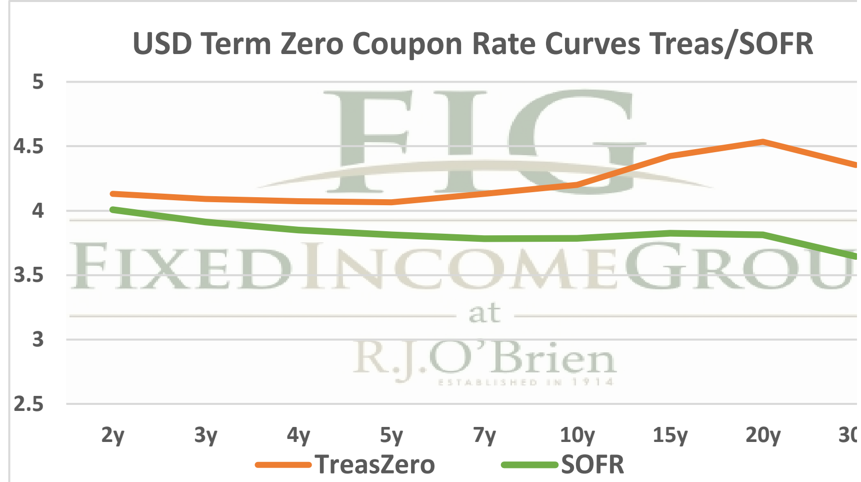
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.52504%	**4.45337%**	**4.36218%**	**4.28192%**	**4.22548%**	**4.15047%**	**4.11172%**	**4.10206%**
1.003896558	1.011133419	1.022053227	1.032590197	1.042841651	1.063064144	1.083376444	1.124770916
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
12/4/2024	12/4/2024	12/4/2024	12/4/2024	12/4/2024	12/4/2024	12/4/2024	12/4/2024
1/3/2025	3/3/2025	6/3/2025	9/3/2025	12/3/2025	6/3/2026	12/3/2026	12/3/2027
31	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns							
4.49749%	**4.43407%**	**4.34953%**	**4.26806%**	**4.20361%**	**4.11374%**	**4.07470%**	
100.38728%	**101.10852%**	**102.19893%**	**103.24847%**	**104.26199%**	**106.25060%**	**108.26258%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
12/4/2024	**12/4/2024**	**12/4/2024**	**12/4/2024**	**12/4/2024**	**12/4/2024**	**12/4/2024**	
1/3/2025	**3/3/2025**	**6/3/2025**	**9/3/2025**	**12/3/2025**	**6/3/2026**	**12/3/2026**	
31	90	182	274	365	547	730	
						12/4/2024 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