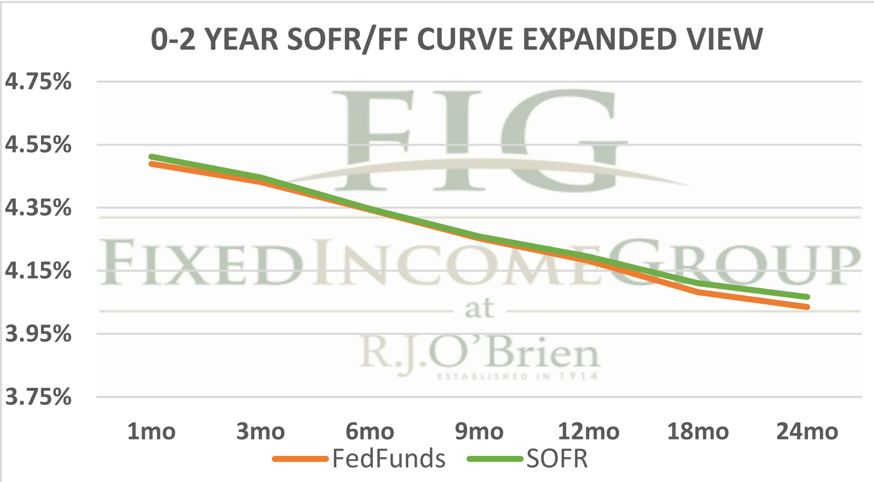
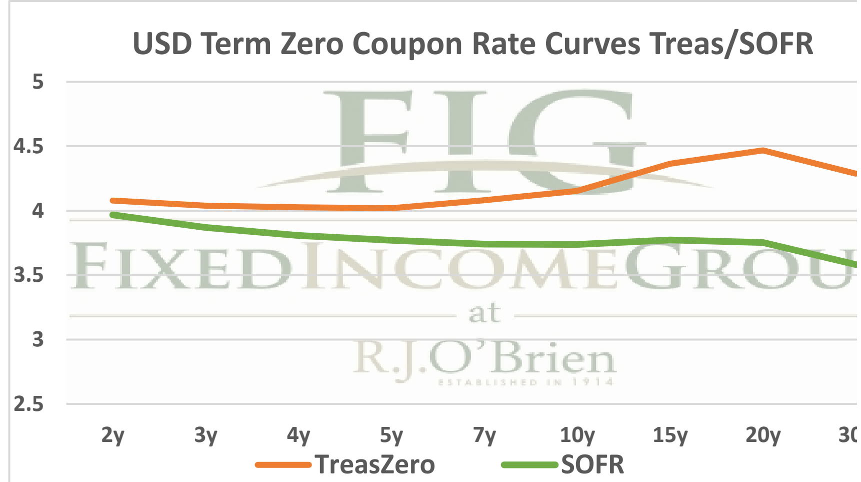
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.51204%	**4.44581%**	**4.34671%**	**4.25867%**	**4.19505%**	**4.11111%**	**4.06698%**	**4.05269%**
1.003885366	1.011114513	1.021975052	1.032413205	1.042533112	1.062466074	1.082469386	1.123269293
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
12/5/2024	12/5/2024	12/5/2024	12/5/2024	12/5/2024	12/5/2024	12/5/2024	12/5/2024
1/4/2025	3/4/2025	6/4/2025	9/4/2025	12/4/2025	6/4/2026	12/4/2026	12/4/2027
31	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns

4.48928%	**4.43157%**	**4.34306%**	**4.25307%**	**4.18191%**	**4.08196%**	**4.03520%**	
100.38658%	**101.10789%**	**102.19566%**	**103.23706%**	**104.23999%**	**106.20231%**	**108.18248%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
12/5/2024	**12/5/2024**	**12/5/2024**	**12/5/2024**	**12/5/2024**	**12/5/2024**	**12/5/2024**	
1/4/2025	**3/4/2025**	**6/4/2025**	**9/4/2025**	**12/4/2025**	**6/4/2026**	**12/4/2026**	
31	90	182	274	365	547	730	

12/5/2024 6:53 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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