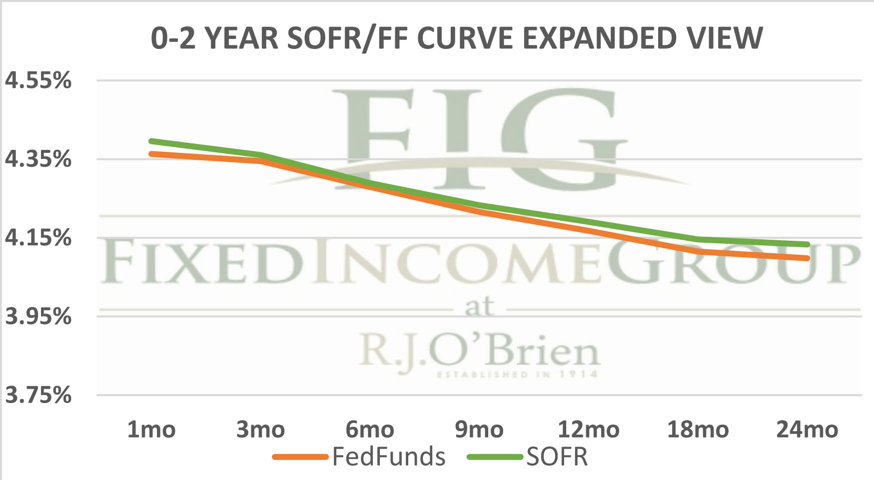
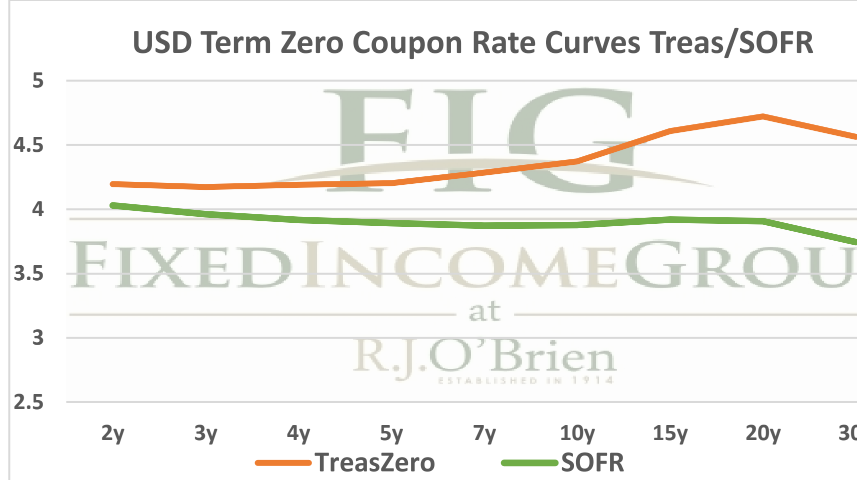
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.39569%	**4.36066%**	**4.28860%**	**4.23261%**	**4.19074%**	**4.14586%**	**4.13304%**	**4.15492%**
1.003785176	1.010901641	1.021681261	1.032214891	1.042489491	1.06299405	1.08380892	1.126378773
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
12/16/2024	12/16/2024	12/16/2024	12/16/2024	12/16/2024	12/16/2024	12/16/2024	12/16/2024
1/15/2025	3/15/2025	6/15/2025	9/15/2025	12/15/2025	6/15/2026	12/15/2026	12/15/2027
31	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns							
4.36317%	**4.34507%**	**4.27888%**	**4.21596%**	**4.16789%**	**4.11501%**	**4.09798%**	
100.37572%	**101.08627%**	**102.16321%**	**103.20881%**	**104.22578%**	**106.25253%**	**108.30979%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
12/16/2024	**12/16/2024**	**12/16/2024**	**12/16/2024**	**12/16/2024**	**12/16/2024**	**12/16/2024**	
1/15/2025	**3/15/2025**	**6/15/2025**	**9/15/2025**	**12/15/2025**	**6/15/2026**	**12/15/2026**	
31	90	182	274	365	547	730	
						12/16/2024 6:59 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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