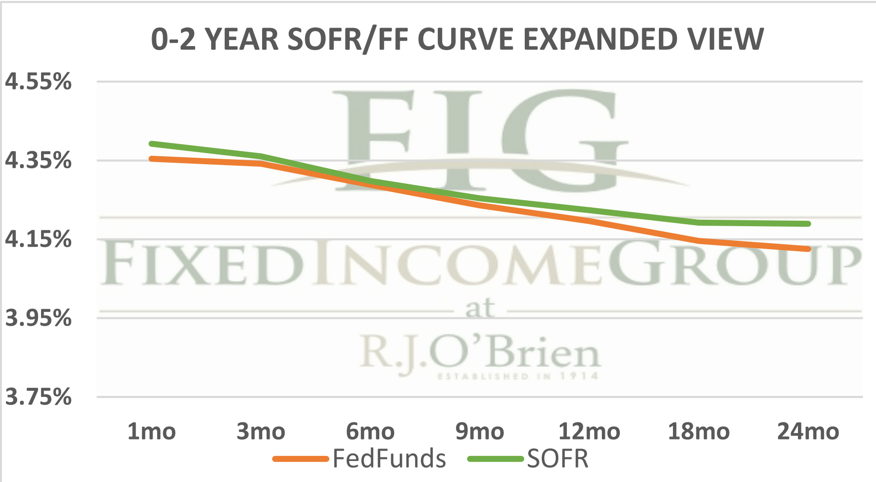
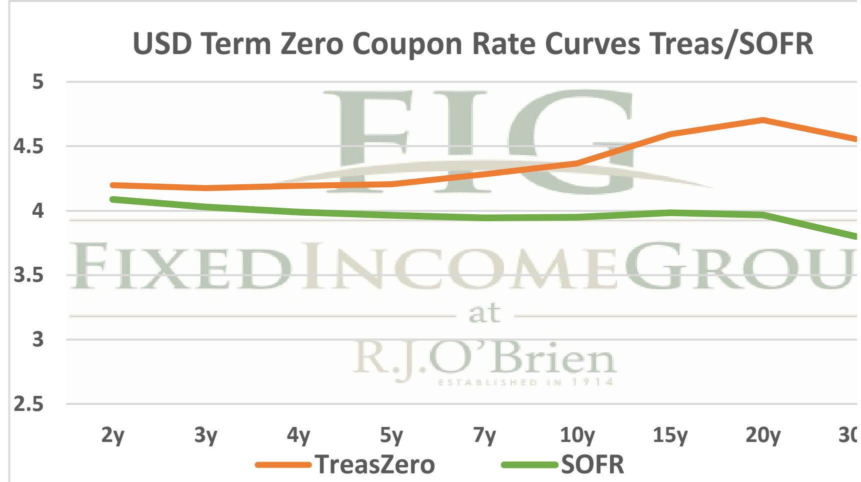
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
4.39237%	**4.36001%**	**4.29766%**	**4.25391%**	**4.22356%**	**4.19192%**	**4.18928%**	**4.22395%**
1.003782315	1.010900034	1.021727048	1.032377016	1.042822207	1.063693834	1.084949313	1.128478449
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
12/17/2024	12/17/2024	12/17/2024	12/17/2024	12/17/2024	12/17/2024	12/17/2024	12/17/2024
1/16/2025	3/16/2025	6/16/2025	9/16/2025	12/16/2025	6/16/2026	12/16/2026	12/16/2027
31	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns							
4.35430%	**4.34183%**	**4.28837%**	**4.23580%**	**4.19647%**	**4.14583%**	**4.12531%**	
100.37495%	**101.08546%**	**102.16801%**	**103.22392%**	**104.25475%**	**106.29935%**	**108.36520%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
12/17/2024	**12/17/2024**	**12/17/2024**	**12/17/2024**	**12/17/2024**	**12/17/2024**	**12/17/2024**	
1/16/2025	**3/16/2025**	**6/16/2025**	**9/16/2025**	**12/16/2025**	**6/16/2026**	**12/16/2026**	
31	90	182	274	365	547	730	
						12/17/2024 6:57 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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