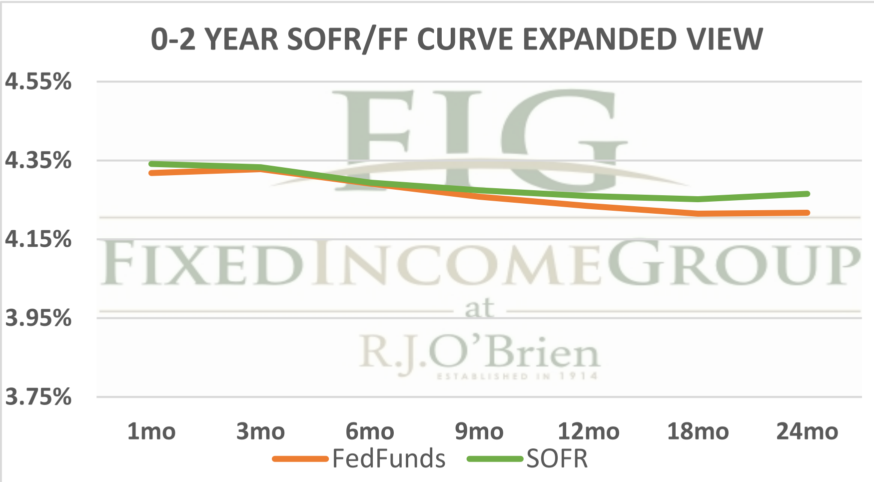
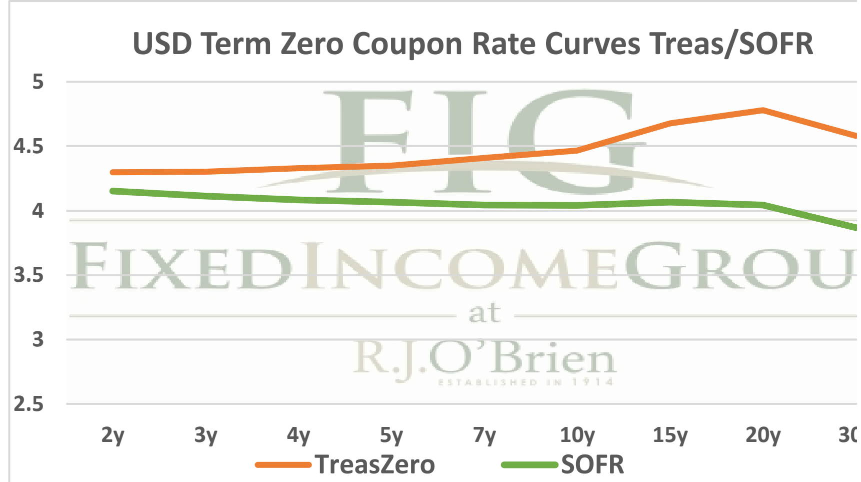
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.34120%	**4.33248%**	**4.29390%**	**4.27399%**	**4.25936%**	**4.25164%**	**4.26557%**	**4.32249%**
1.003738255	1.010831192	1.021708026	1.032529792	1.043185205	1.064601356	1.086496287	1.131475835
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
12/19/2024	12/19/2024	12/19/2024	12/19/2024	12/19/2024	12/19/2024	12/19/2024	12/19/2024
1/18/2025	3/18/2025	6/18/2025	9/18/2025	12/18/2025	6/18/2026	12/18/2026	12/18/2027
31	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns

4.31826%	**4.32797%**	**4.29140%**	**4.25809%**	**4.23447%**	**4.21498%**	**4.21709%**	
100.37185%	**101.08199%**	**102.16954%**	**103.24088%**	**104.29328%**	**106.40443%**	**108.55133%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
12/19/2024	**12/19/2024**	**12/19/2024**	**12/19/2024**	**12/19/2024**	**12/19/2024**	**12/19/2024**	
1/18/2025	**3/18/2025**	**6/18/2025**	**9/18/2025**	**12/18/2025**	**6/18/2026**	**12/18/2026**	
31	90	182	274	365	547	730	
						12/19/2024 6:51 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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