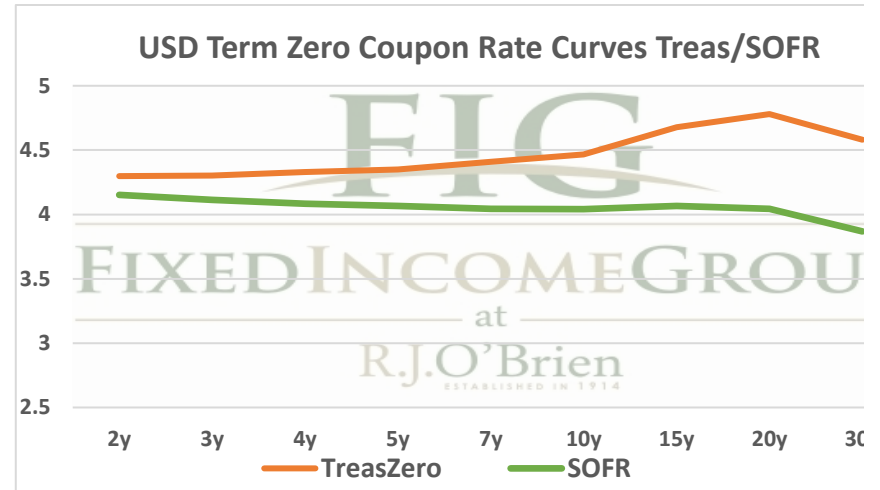
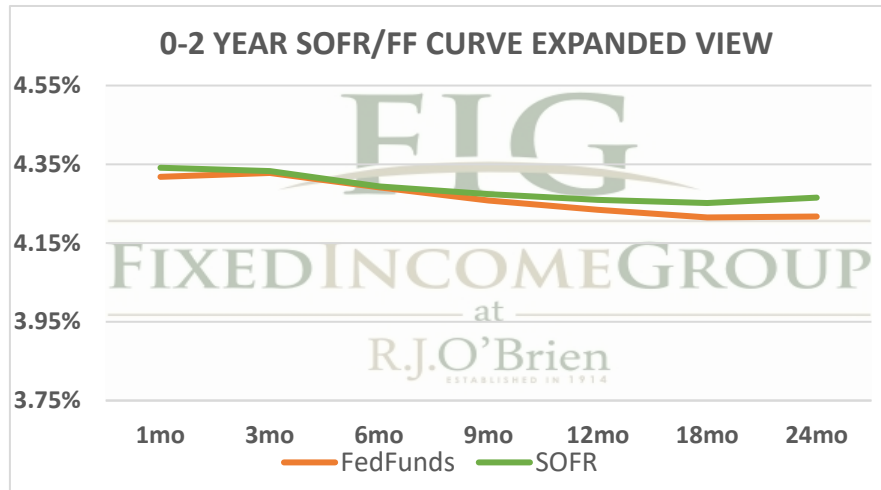


THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



** 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

The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.

See our full disclaimer at www.rjobrien.com. Copyright © 2024 RJO FIG

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



The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment. See our full disclaimer at www.rjobrien.com. Copyright © 2024 RJO FIG