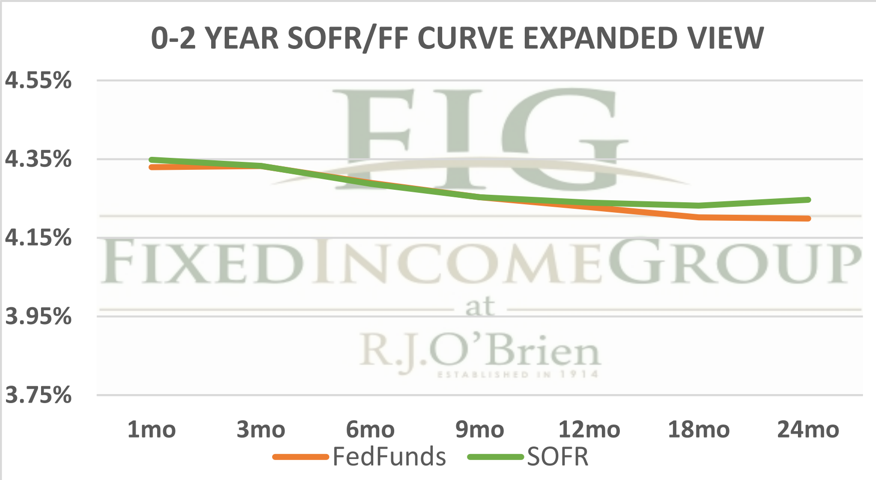
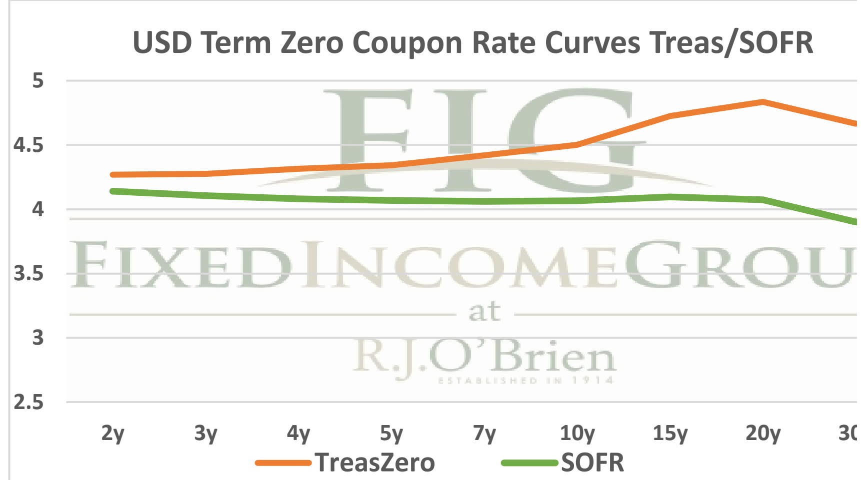
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.34823%	**4.33282%**	**4.28689%**	**4.25350%**	**4.23949%**	**4.23171%**	**4.24626%**	**4.30897%**
1.003744307	1.010832052	1.021672609	1.032373837	1.042983736	1.064298458	1.086104752	1.13106437
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
12/23/2024	12/23/2024	12/23/2024	12/23/2024	12/23/2024	12/23/2024	12/23/2024	12/23/2024
1/22/2025	3/22/2025	6/22/2025	9/22/2025	12/22/2025	6/22/2026	12/22/2026	12/22/2027
31	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns

4.32916%	**4.33238%**	**4.29000%**	**4.25346%**	**4.22779%**	**4.20157%**	**4.19883%**	
100.37279%	**101.08309%**	**102.16883%**	**103.23736%**	**104.28651%**	**106.38406%**	**108.51430%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
12/23/2024	**12/23/2024**	**12/23/2024**	**12/23/2024**	**12/23/2024**	**12/23/2024**	**12/23/2024**	
1/22/2025	**3/22/2025**	**6/22/2025**	**9/22/2025**	**12/22/2025**	**6/22/2026**	**12/22/2026**	
31	90	182	274	365	547	730	

12/23/2024 7:07 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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