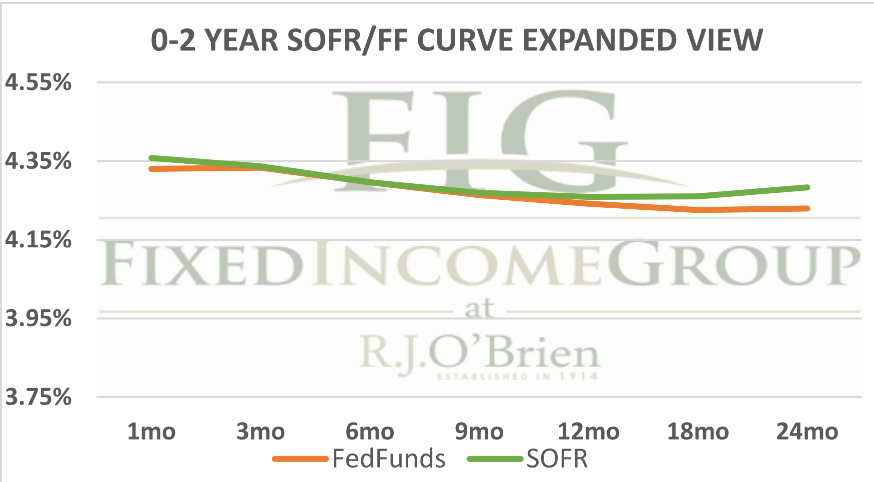
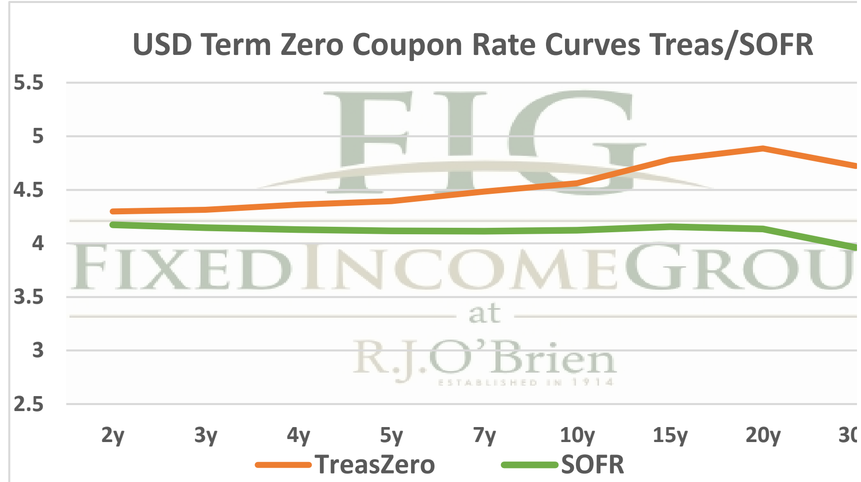
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.35784%	**4.33672%**	**4.29580%**	**4.26915%**	**4.25913%**	**4.26029%**	**4.28318%**	**4.35667%**
1.003752587	1.010841805	1.02171764	1.032492956	1.043182869	1.064732806	1.086853448	1.132515479
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
12/24/2024	12/24/2024	12/24/2024	12/24/2024	12/24/2024	12/24/2024	12/24/2024	12/24/2024
1/23/2025	3/23/2025	6/23/2025	9/23/2025	12/23/2025	6/23/2026	12/23/2026	12/23/2027
31	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns

4.33017%	**4.33335%**	**4.29611%**	**4.26335%**	**4.24210%**	**4.22567%**	**4.22921%**	
100.37288%	**101.08334%**	**102.17192%**	**103.24489%**	**104.30102%**	**106.42068%**	**108.57590%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
12/24/2024	**12/24/2024**	**12/24/2024**	**12/24/2024**	**12/24/2024**	**12/24/2024**	**12/24/2024**	
1/23/2025	**3/23/2025**	**6/23/2025**	**9/23/2025**	**12/23/2025**	**6/23/2026**	**12/23/2026**	
31	90	182	274	365	547	730	

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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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