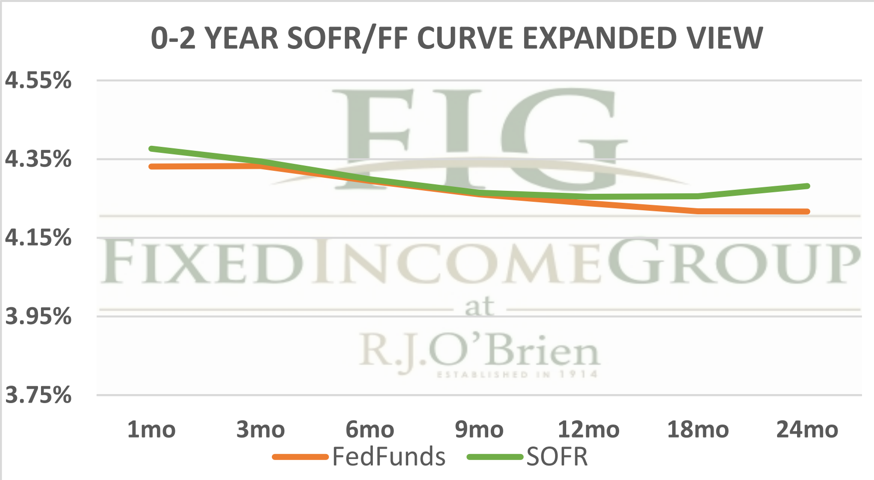
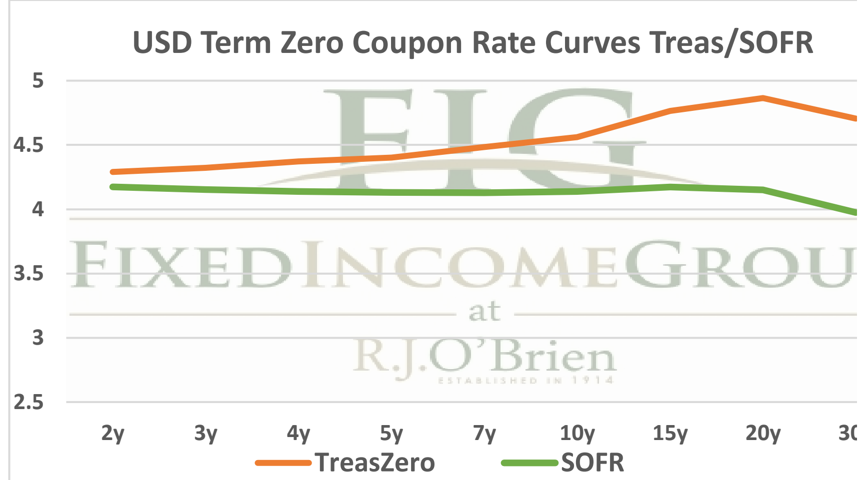
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.37647%	**4.34446%**	**4.29867%**	**4.26457%**	**4.25426%**	**4.25535%**	**4.28130%**	**4.36181%**
1.003768625	1.01086114	1.021732167	1.032458103	1.043133491	1.064657668	1.086815163	1.132671657
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
12/26/2024	12/26/2024	12/26/2024	12/26/2024	12/26/2024	12/26/2024	12/26/2024	12/26/2024
1/25/2025	3/25/2025	6/25/2025	9/25/2025	12/25/2025	6/25/2026	12/25/2026	12/25/2027
31	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns							
4.33129%	**4.33249%**	**4.29460%**	**4.26038%**	**4.23798%**	**4.21725%**	**4.21674%**	
100.37297%	**101.08312%**	**102.17116%**	**103.24262%**	**104.29684%**	**106.40787%**	**108.55061%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
12/26/2024	**12/26/2024**	**12/26/2024**	**12/26/2024**	**12/26/2024**	**12/26/2024**	**12/26/2024**	
1/25/2025	**3/25/2025**	**6/25/2025**	**9/25/2025**	**12/25/2025**	**6/25/2026**	**12/25/2026**	
31	90	182	274	365	547	730	

12/26/2024 6:58 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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