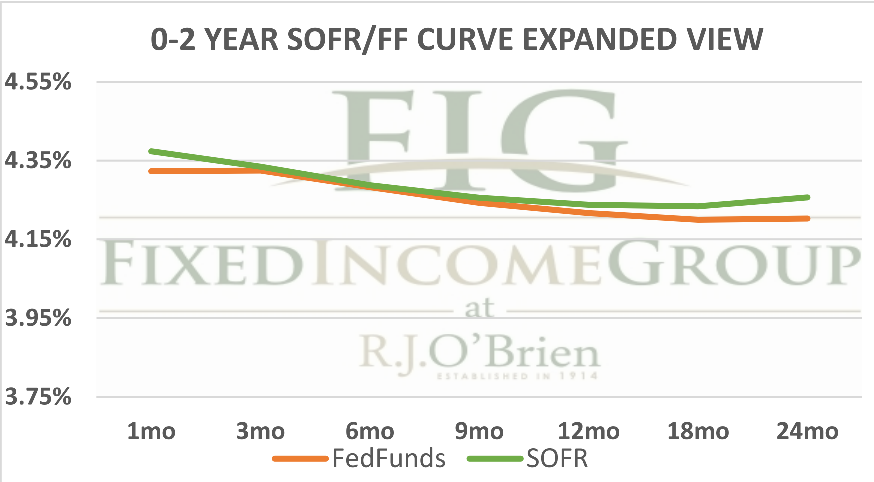
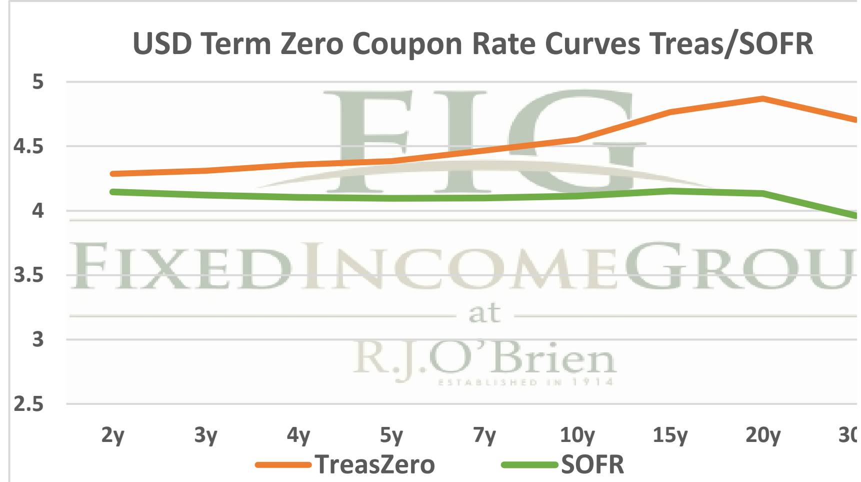
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.37351%	**4.33429%**	**4.28702%**	**4.25516%**	**4.23802%**	**4.23372%**	**4.25614%**	**4.32948%**
1.003766076	1.01083572	1.021673283	1.032386503	1.042968833	1.06432899	1.086304993	1.131688379
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
12/27/2024	12/27/2024	12/27/2024	12/27/2024	12/27/2024	12/27/2024	12/27/2024	12/27/2024
1/26/2025	3/26/2025	6/26/2025	9/26/2025	12/26/2025	6/26/2026	12/26/2026	12/26/2027
31	90	182	274	365	547	730	1095

Term FedFunds from 1-day Returns							
4.32327%	**4.32456%**	**4.28238%**	**4.24278%**	**4.21664%**	**4.19959%**	**4.20294%**	
100.37228%	**101.08114%**	**102.16498%**	**103.22923%**	**104.27520%**	**106.38105%**	**108.52264%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
12/27/2024	**12/27/2024**	**12/27/2024**	**12/27/2024**	**12/27/2024**	**12/27/2024**	**12/27/2024**	
1/26/2025	**3/26/2025**	**6/26/2025**	**9/26/2025**	**12/26/2025**	**6/26/2026**	**12/26/2026**	
31	90	182	274	365	547	730	

12/27/2024 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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