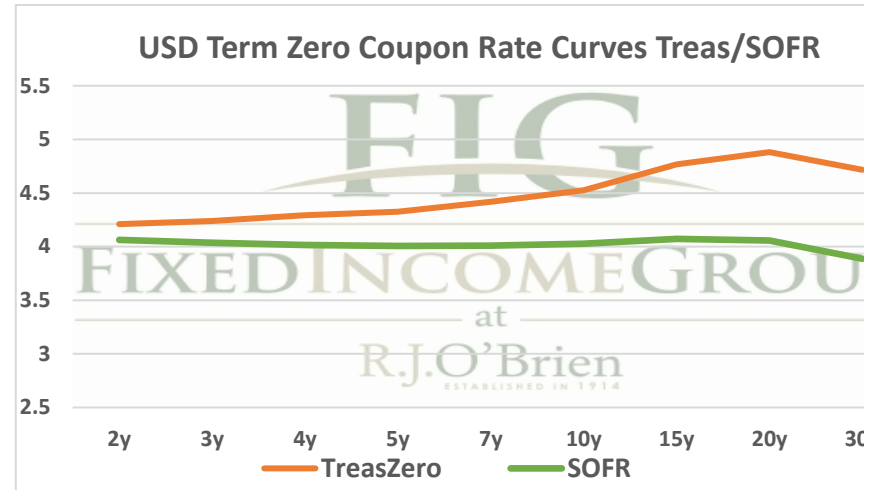
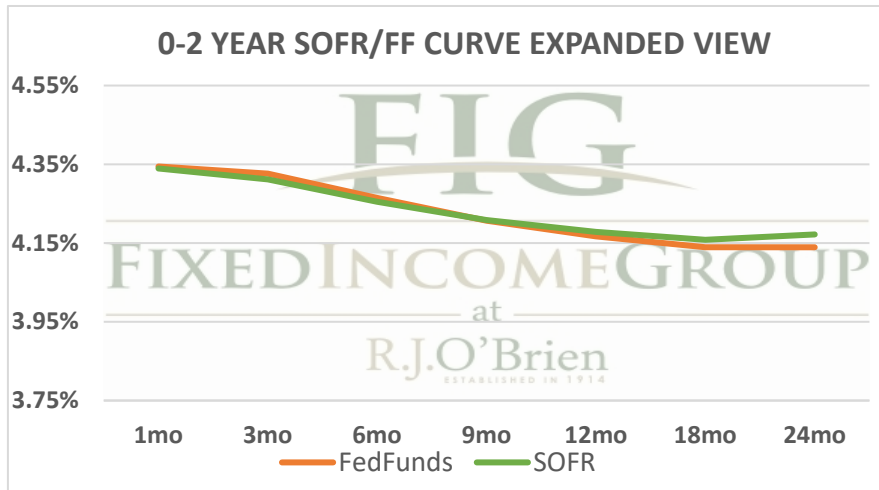


THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



** 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							
4.33935%	4.31147%	4.25489%	4.20809%	4.17799%	4.15821%	4.17150%	4.23751%
1.00373666	1.010778677	1.021392653	1.031911328	1.042360173	1.063066239	1.084588767	1.128890964
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/1/2025	1/1/2025	1/1/2025	1/1/2025	1/1/2025	1/1/2025	1/1/2025	1/1/2025
1/31/2025	3/31/2025	6/30/2025	9/30/2025	12/31/2025	6/30/2026	12/31/2026	12/31/2027
31	90	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.34440%	4.32646%	4.26420%	4.20676%	4.16702%	4.13960%	4.13922%	
100.37410%	101.08161%	102.14394%	103.19013%	104.22489%	106.27839%	108.39342%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/1/2025	1/1/2025	1/1/2025	1/1/2025	1/1/2025	1/1/2025	1/1/2025	
1/31/2025	3/31/2025	6/30/2025	9/30/2025	12/31/2025	6/30/2026	12/31/2026	
31	90	181	273	365	546	730	

12/31/2024 7:06 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