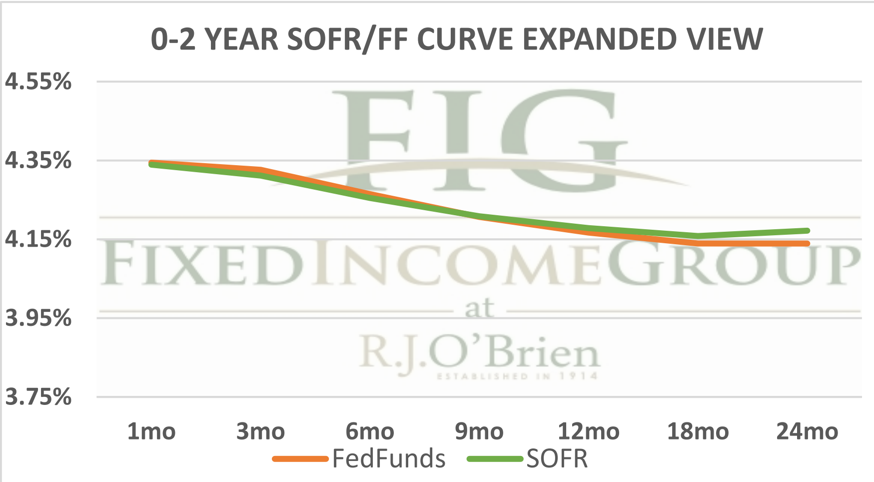
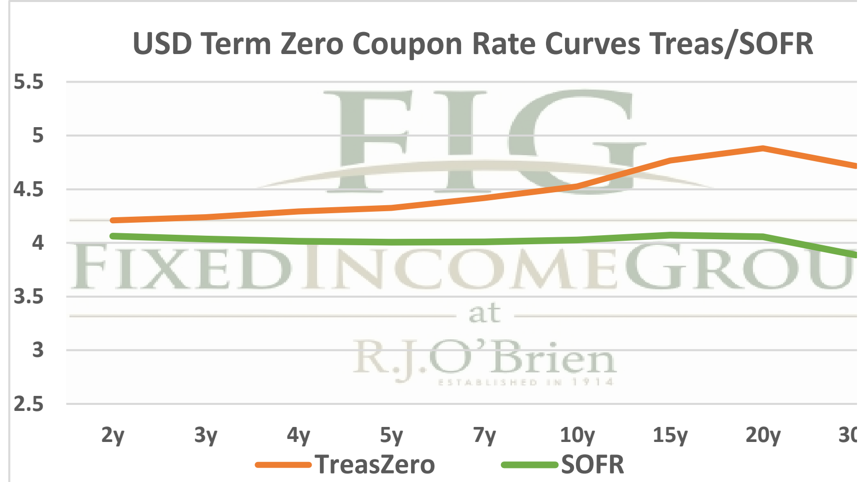
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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

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