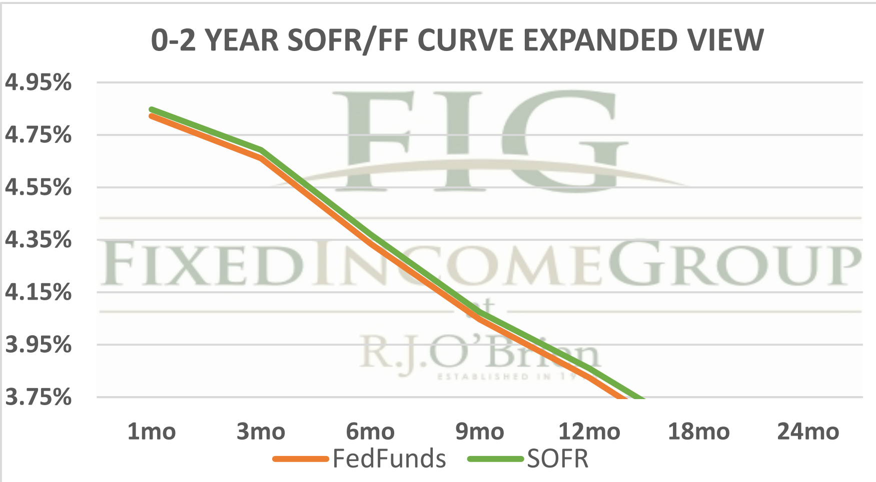
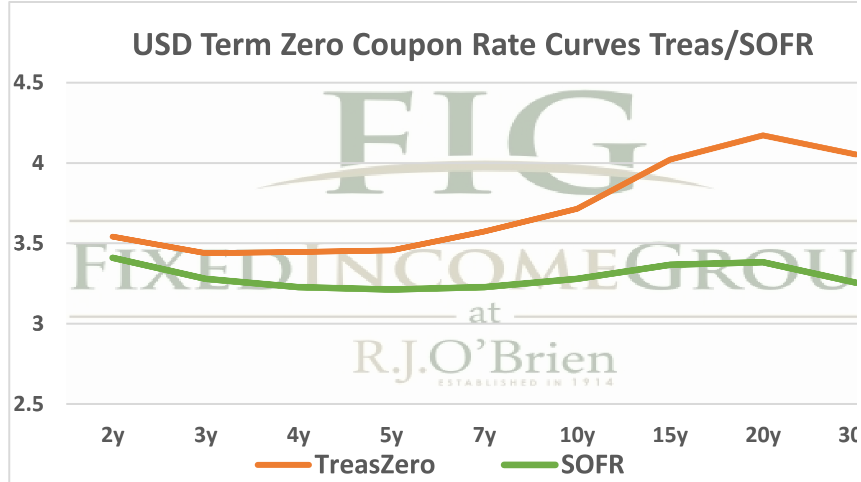
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.84725%	**4.69255%**	**4.37026%**	**4.07406%**	**3.85930%**	**3.60694%**	**3.48272%**	**3.40980%**
1.004039376	1.011861724	1.021972684	1.030894943	1.039129048	1.054705242	1.07062187	1.10371484
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
9/20/2024	9/20/2024	9/20/2024	9/20/2024	9/20/2024	9/20/2024	9/20/2024	9/20/2024
10/19/2024	12/19/2024	3/19/2025	6/19/2025	9/19/2025	3/19/2026	9/19/2026	9/19/2027
30	91	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.82184%	**4.66076%**	**4.33544%**	**4.04657%**	**3.82432%**	**3.55729%**	**3.41764%**	
100.40182%	**101.17814%**	**102.17976%**	**103.06865%**	**103.87744%**	**105.39522%**	**106.93021%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
9/20/2024	**9/20/2024**	**9/20/2024**	**9/20/2024**	**9/20/2024**	**9/20/2024**	**9/20/2024**	
10/19/2024	**12/19/2024**	**3/19/2025**	**6/19/2025**	**9/19/2025**	**3/19/2026**	**9/19/2026**	
30	91	181	273	365	546	730	
						9/20/2024 6:58 ct	

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