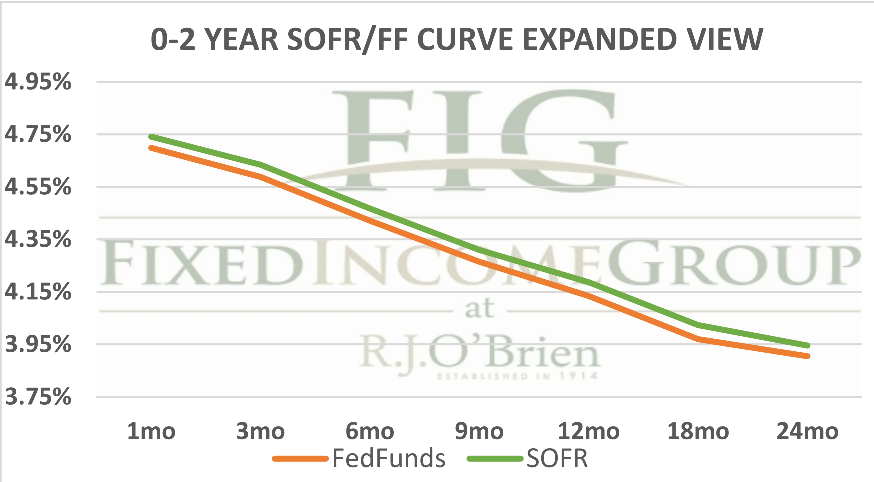
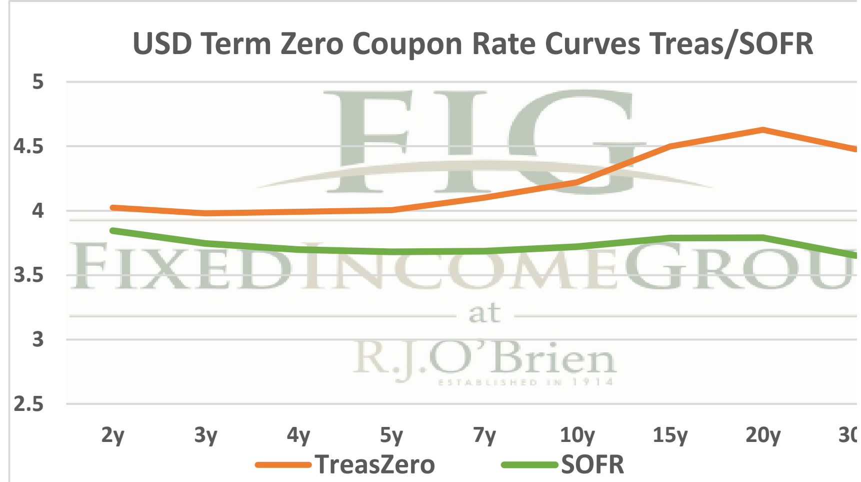
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.74088%	**4.63378%**	**4.46715%**	**4.30982%**	**4.18616%**	**4.02350%**	**3.94517%**	**3.91852%**
1.004082423	1.011841883	1.022583928	1.03268282	1.042442987	1.061134869	1.07999924	1.119188319
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
10/24/2024	10/24/2024	10/24/2024	10/24/2024	10/24/2024	10/24/2024	10/24/2024	10/24/2024
11/23/2024	1/23/2025	4/23/2025	7/23/2025	10/23/2025	4/23/2026	10/23/2026	10/23/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
4.69830%	**4.58716%**	**4.42033%**	**4.26469%**	**4.13374%**	**3.96979%**	**3.90453%**	
100.40458%	**101.17227%**	**102.23472%**	**103.23406%**	**104.19115%**	**106.03188%**	**107.91751%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
10/24/2024	**10/24/2024**	**10/24/2024**	**10/24/2024**	**10/24/2024**	**10/24/2024**	**10/24/2024**	
11/23/2024	**1/23/2025**	**4/23/2025**	**7/23/2025**	**10/23/2025**	**4/23/2026**	**10/23/2026**	
31	92	182	273	365	547	730	
						10/24/2024 6:43 ct	

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