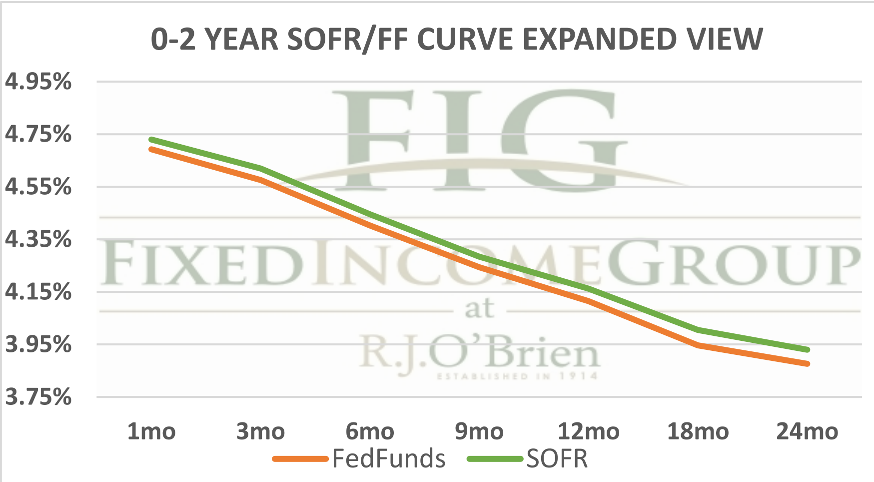
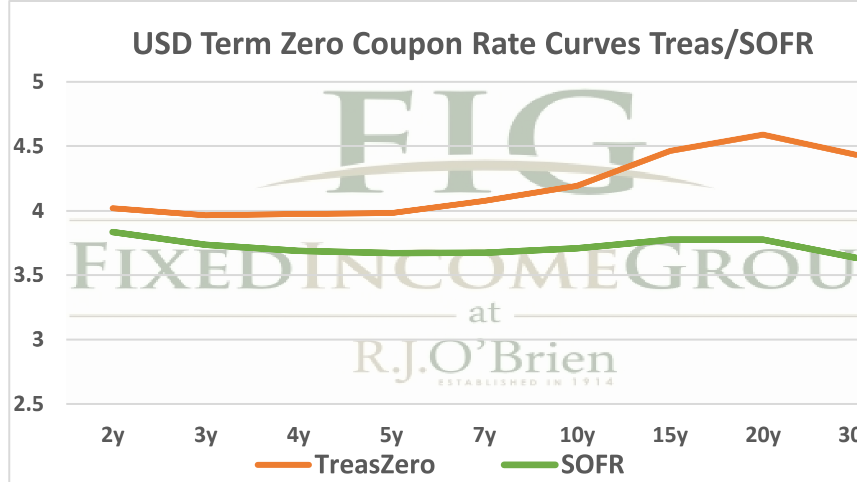
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.72967%	**4.61968%**	**4.44552%**	**4.28369%**	**4.16257%**	**4.00499%**	**3.92971%**	**3.90629%**
1.004072775	1.011805846	1.022474551	1.032484617	1.0422038	1.060853524	1.07968584	1.11881638
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
10/25/2024	10/25/2024	10/25/2024	10/25/2024	10/25/2024	10/25/2024	10/25/2024	10/25/2024
11/24/2024	1/24/2025	4/24/2025	7/24/2025	10/24/2025	4/24/2026	10/24/2026	10/24/2027
31	92	182	273	365	547	730	1095

Term FedFunds from 1-day Returns							
4.69254%	**4.57502%**	**4.40208%**	**4.24436%**	**4.11442%**	**3.94653%**	**3.87605%**	
100.40408%	**101.16917%**	**102.22550%**	**103.21864%**	**104.17156%**	**105.99654%**	**107.85977%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
10/25/2024	**10/25/2024**	**10/25/2024**	**10/25/2024**	**10/25/2024**	**10/25/2024**	**10/25/2024**	
11/24/2024	**1/24/2025**	**4/24/2025**	**7/24/2025**	**10/24/2025**	**4/24/2026**	**10/24/2026**	
31	92	182	273	365	547	730	

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