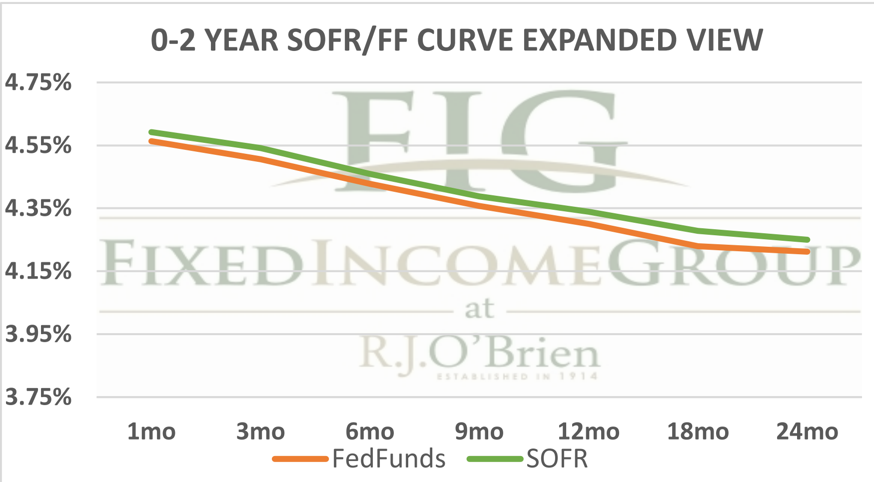
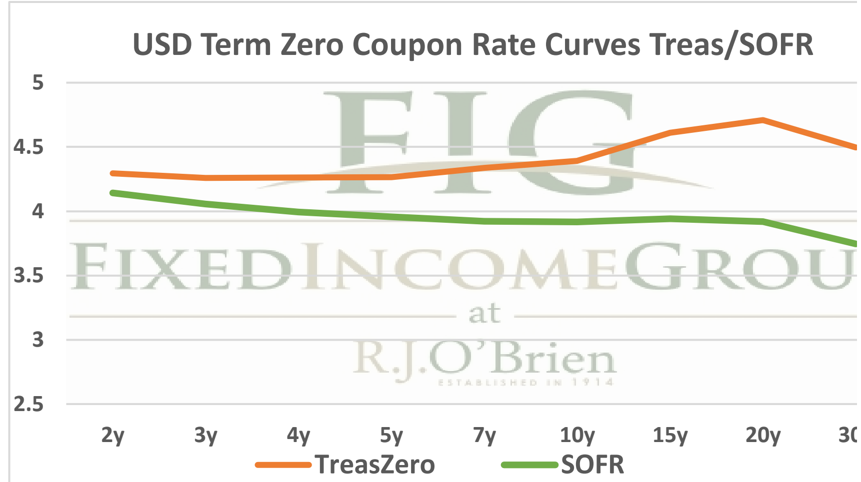
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.59214%	**4.54093%**	**4.45904%**	**4.38754%**	**4.33886%**	**4.27841%**	**4.25016%**	**4.25414%**
1.00382678	1.011604603	1.022419064	1.033272205	1.043991185	1.064889237	1.086183869	1.129396908
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/13/2024	11/13/2024	11/13/2024	11/13/2024	11/13/2024	11/13/2024	11/13/2024	11/13/2024
12/12/2024	2/12/2025	5/12/2025	8/12/2025	11/12/2025	5/12/2026	11/12/2026	11/12/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns

4.56337%	**4.50599%**	**4.42778%**	**4.35785%**	**4.30103%**	**4.22912%**	**4.21221%**	
100.38028%	**101.15153%**	**102.22619%**	**103.30470%**	**104.36077%**	**106.41416%**	**108.54142%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/13/2024	**11/13/2024**	**11/13/2024**	**11/13/2024**	**11/13/2024**	**11/13/2024**	**11/13/2024**	
12/12/2024	**2/12/2025**	**5/12/2025**	**8/12/2025**	**11/12/2025**	**5/12/2026**	**11/12/2026**	
30	92	181	273	365	546	730	

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