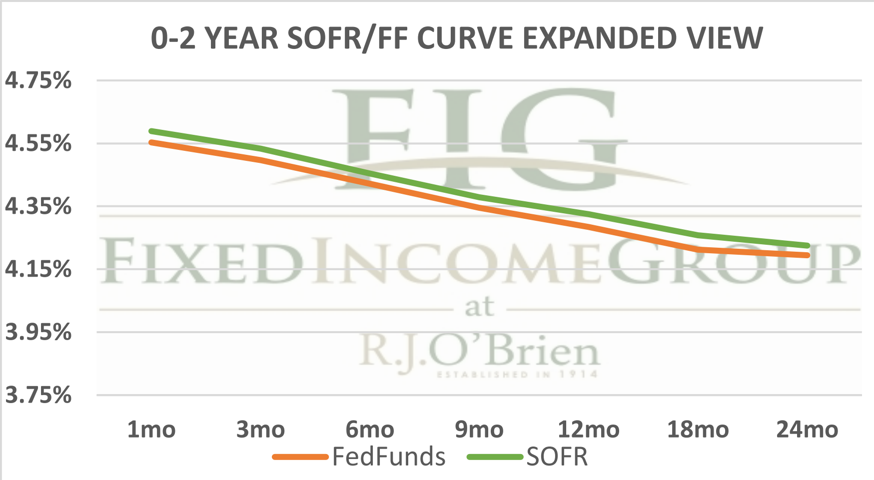
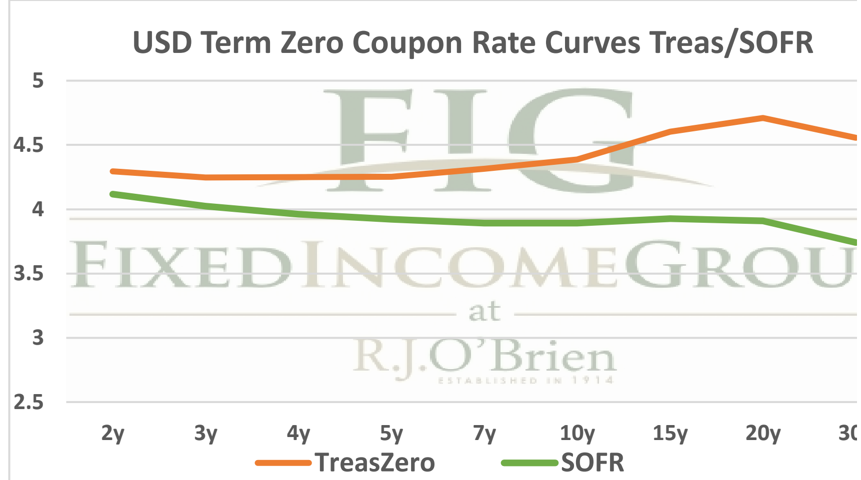
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.58903%	**4.53329%**	**4.45391%**	**4.37911%**	**4.32555%**	**4.25808%**	**4.22520%**	**4.22136%**
1.003824191	1.011585072	1.022393252	1.033208214	1.043856242	1.064580828	1.085677598	1.128399792
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
11/22/2024	11/22/2024	11/22/2024	11/22/2024	11/22/2024	11/22/2024	11/22/2024	11/22/2024
12/21/2024	2/21/2025	5/21/2025	8/21/2025	11/21/2025	5/21/2026	11/21/2026	11/21/2027
30	92	181	273	365	546	730	1095

Term FedFunds from 1-day Returns

4.55311%	**4.49702%**	**4.42111%**	**4.34529%**	**4.28465%**	**4.21229%**	**4.19444%**	
100.37943%	**101.14924%**	**102.22284%**	**103.29518%**	**104.34416%**	**106.38864%**	**108.50540%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
11/22/2024	**11/22/2024**	**11/22/2024**	**11/22/2024**	**11/22/2024**	**11/22/2024**	**11/22/2024**	
12/21/2024	**2/21/2025**	**5/21/2025**	**8/21/2025**	**11/21/2025**	**5/21/2026**	**11/21/2026**	
30	92	181	273	365	546	730	

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