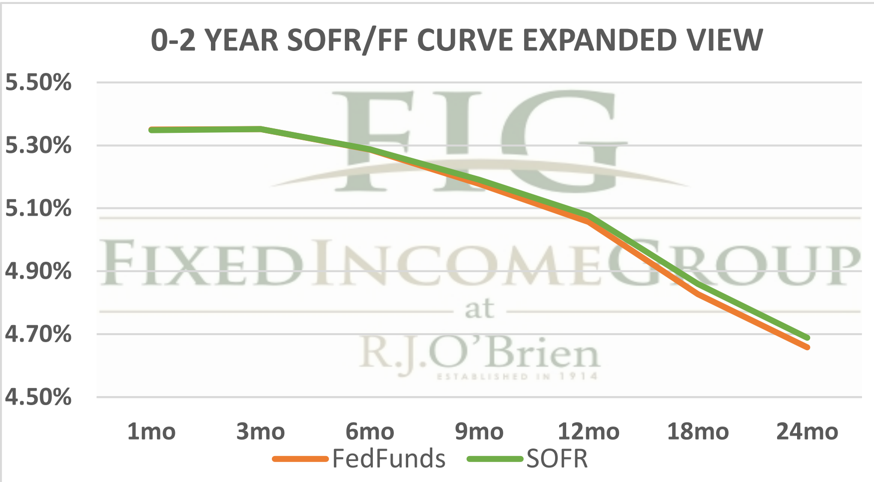
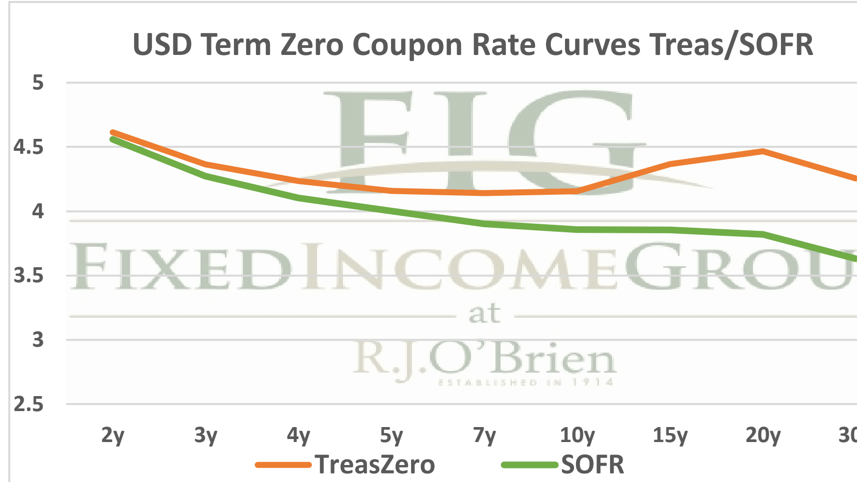
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
5.34781%	**5.35178%**	**5.28718%**	**5.19052%**	**5.07686%**	**4.86016%**	**4.68869%**	**4.48441%**
1.004456511	1.01367676	1.026876476	1.039361452	1.051473681	1.073982508	1.095076167	1.136400726
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
6/17/2024	6/17/2024	6/17/2024	6/17/2024	6/17/2024	6/17/2024	6/17/2024	6/17/2024
7/16/2024	9/16/2024	12/16/2024	3/16/2025	6/16/2025	12/16/2025	6/16/2026	6/16/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35034%	**5.35172%**	**5.28648%**	**5.17747%**	**5.05671%**	**4.82686%**	**4.65818%**	
100.44586%	**101.36766%**	**102.68730%**	**103.92625%**	**105.12694%**	**107.34756%**	**109.44576%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
6/17/2024	**6/17/2024**	**6/17/2024**	**6/17/2024**	**6/17/2024**	**6/17/2024**	**6/17/2024**	
7/16/2024	**9/16/2024**	**12/16/2024**	**3/16/2025**	**6/16/2025**	**12/16/2025**	**6/16/2026**	
30	92	183	273	365	548	730	

6/17/2024 6:55 ct

For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439

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