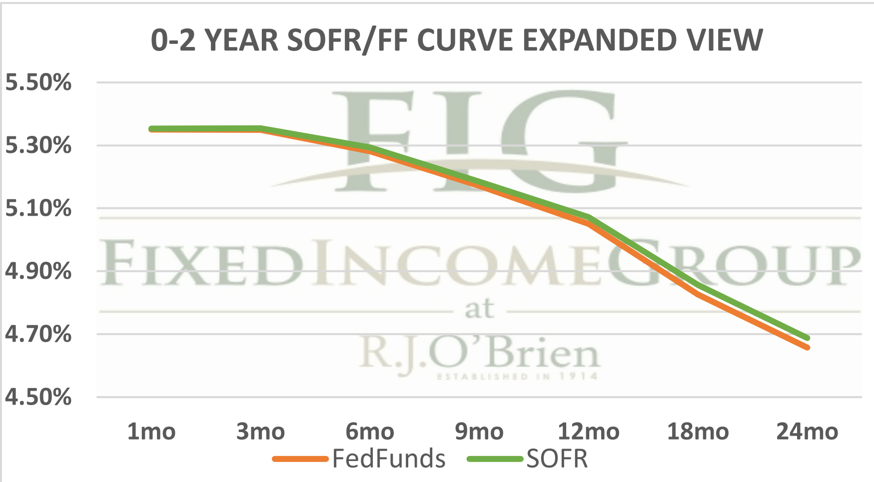
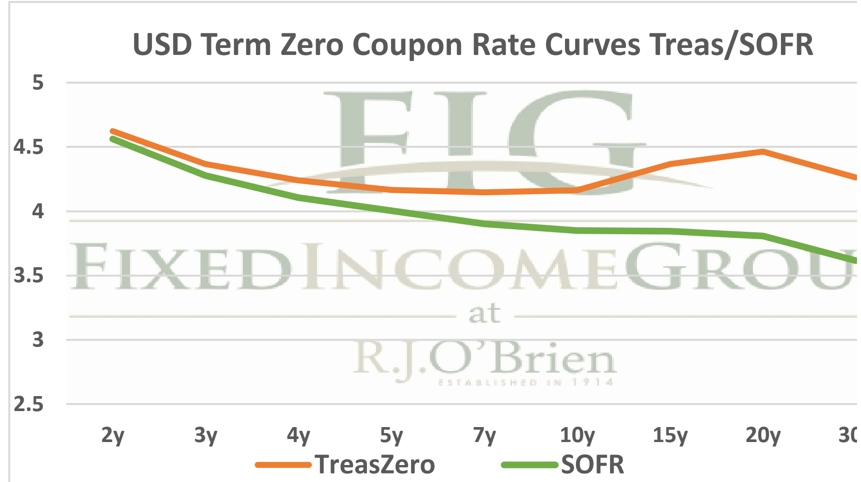
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.35333%	**5.35431%**	**5.29371%**	**5.18428%**	**5.07155%**	**4.85662%**	**4.68789%**	**4.48817%**
1.004461111	1.013683236	1.026909681	1.039314157	1.051419906	1.073928505	1.095060017	1.136515156
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
6/20/2024	6/20/2024	6/20/2024	6/20/2024	6/20/2024	6/20/2024	6/20/2024	6/20/2024
7/19/2024	9/19/2024	12/19/2024	3/19/2025	6/19/2025	12/19/2025	6/19/2026	6/19/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35036%	**5.34888%**	**5.28134%**	**5.17195%**	**5.05025%**	**4.82667%**	**4.65750%**	
100.44586%	**101.36694%**	**102.68468%**	**103.92206%**	**105.12040%**	**107.34726%**	**109.44438%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
6/20/2024	**6/20/2024**	**6/20/2024**	**6/20/2024**	**6/20/2024**	**6/20/2024**	**6/20/2024**	
7/19/2024	**9/19/2024**	**12/19/2024**	**3/19/2025**	**6/19/2025**	**12/19/2025**	**6/19/2026**	
30	92	183	273	365	548	730	
						6/20/2024 6:53 ct	

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