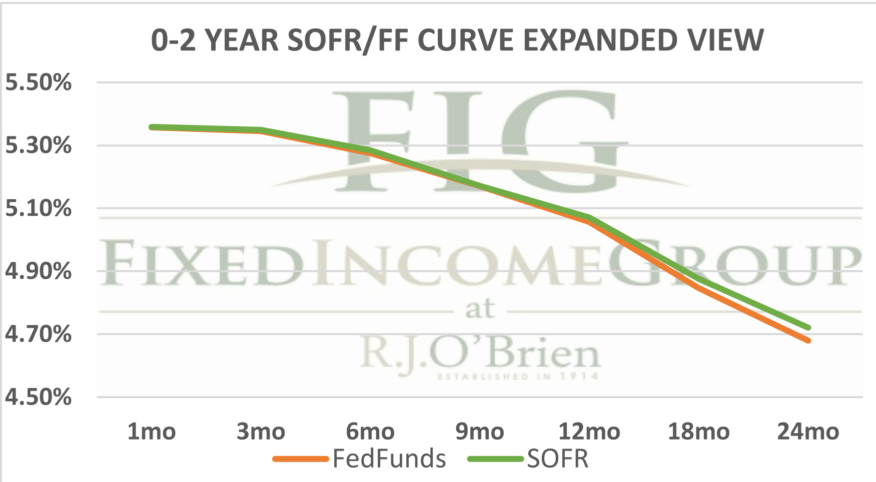
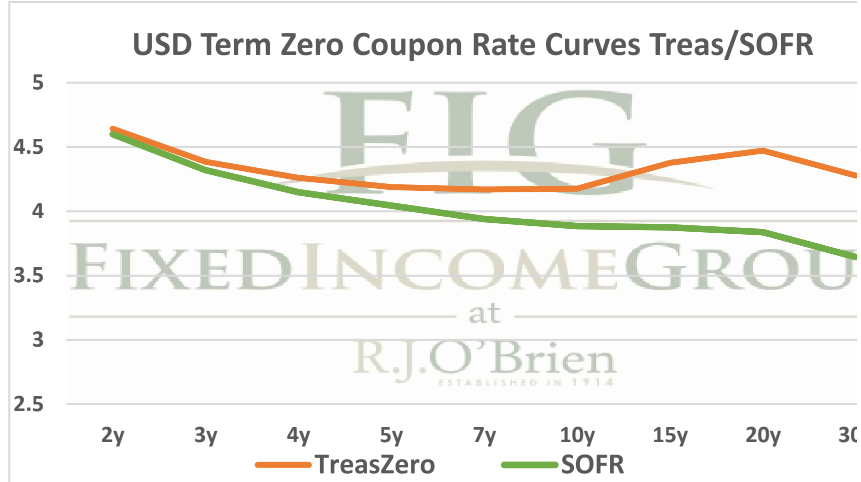
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.35873%	**5.34904%**	**5.28423%**	**5.17106%**	**5.07055%**	**4.87610%**	**4.72077%**	**4.53029%**
1.00446561	1.013669756	1.026861486	1.039213892	1.05140972	1.074225003	1.095726633	1.137796367
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
6/26/2024	6/26/2024	6/26/2024	6/26/2024	6/26/2024	6/26/2024	6/26/2024	6/26/2024
7/25/2024	9/25/2024	12/25/2024	3/25/2025	6/25/2025	12/25/2025	6/25/2026	6/25/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns

5.35729%	**5.34547%**	**5.27519%**	**5.17046%**	**5.05692%**	**4.84610%**	**4.67937%**	
100.44644%	**101.36607%**	**102.68155%**	**103.92093%**	**105.12716%**	**107.37684%**	**109.48872%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
6/26/2024	**6/26/2024**	**6/26/2024**	**6/26/2024**	**6/26/2024**	**6/26/2024**	**6/26/2024**	
7/25/2024	**9/25/2024**	**12/25/2024**	**3/25/2025**	**6/25/2025**	**12/25/2025**	**6/25/2026**	
30	92	183	273	365	548	730	

6/26/2024 6:47 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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