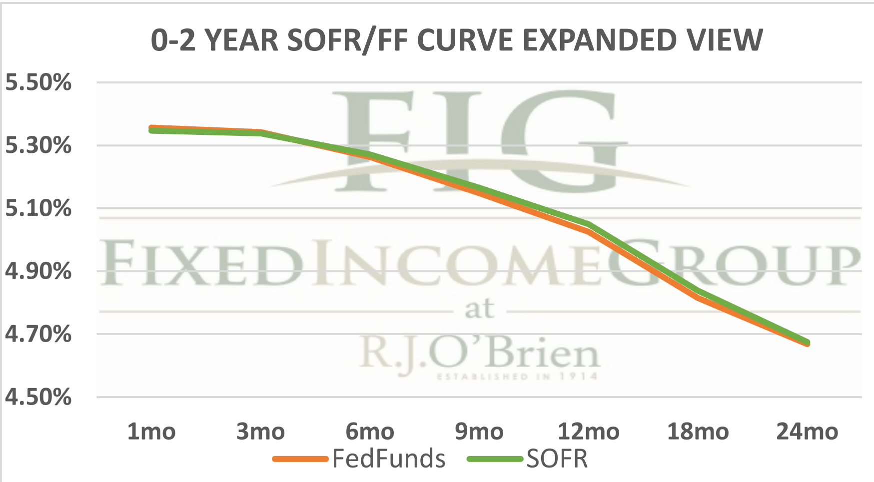
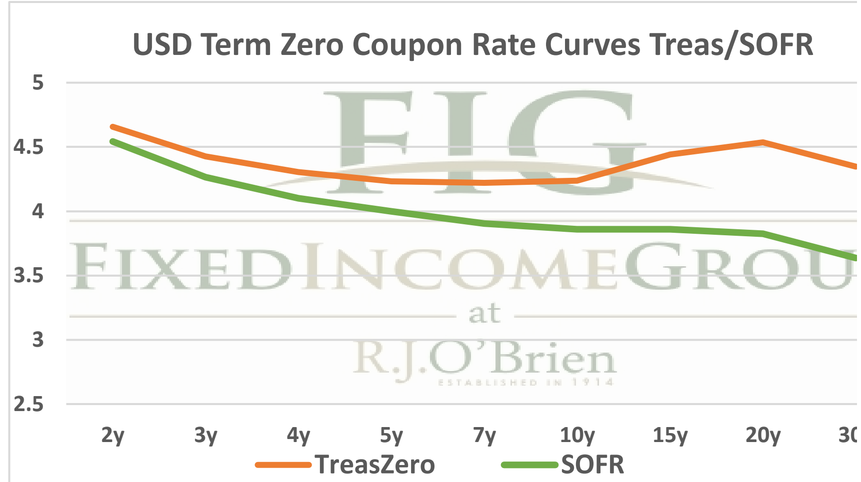
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.34683%	**5.33819%**	**5.27109%**	**5.16548%**	**5.05015%**	**4.83839%**	**4.67503%**	**4.48104%**
1.004455688	1.013642047	1.02679469	1.039171572	1.051202882	1.073651085	1.094799174	1.136298156
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
6/28/2024	6/28/2024	6/28/2024	6/28/2024	6/28/2024	6/28/2024	6/28/2024	6/28/2024
7/27/2024	9/27/2024	12/27/2024	3/27/2025	6/27/2025	12/27/2025	6/27/2026	6/27/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35641%	**5.34179%**	**5.26301%**	**5.14816%**	**5.02521%**	**4.81454%**	**4.66848%**	
100.44637%	**101.36512%**	**102.67536%**	**103.90402%**	**105.09501%**	**107.32881%**	**109.46664%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
6/28/2024	**6/28/2024**	**6/28/2024**	**6/28/2024**	**6/28/2024**	**6/28/2024**	**6/28/2024**	
7/27/2024	**9/27/2024**	**12/27/2024**	**3/27/2025**	**6/27/2025**	**12/27/2025**	**6/27/2026**	
30	92	183	273	365	548	730	
						6/28/2024 8:34 ct	

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

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