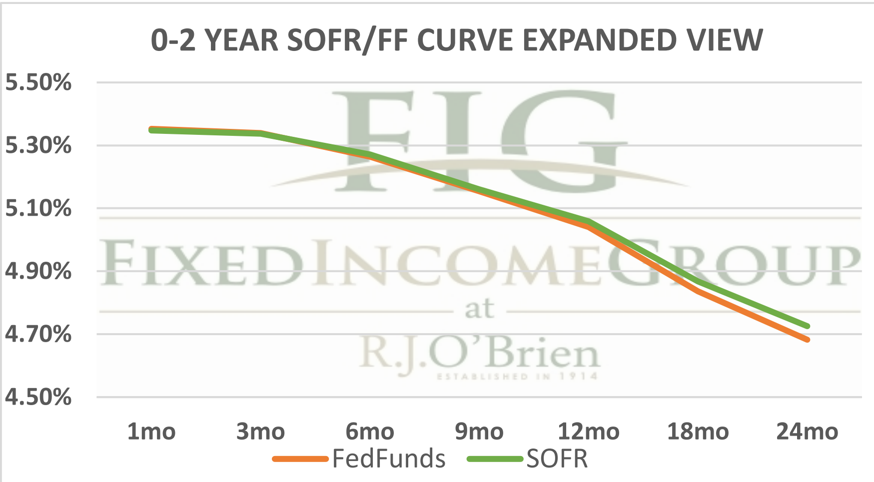
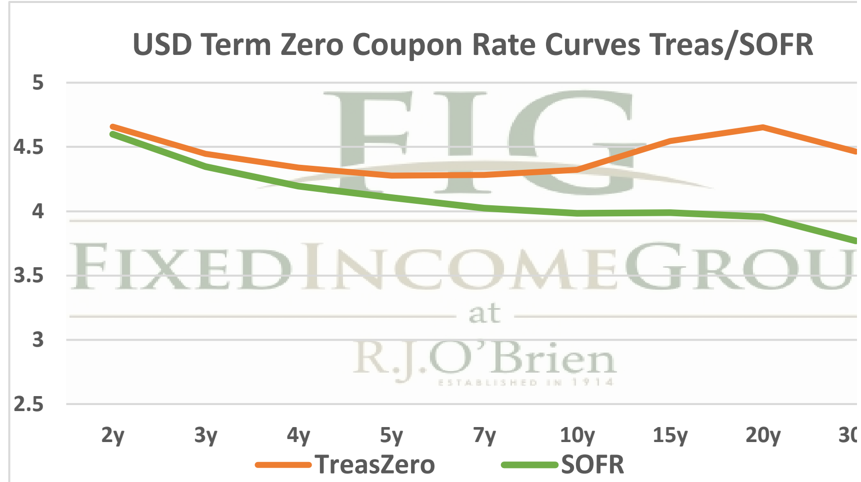
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.34744%	**5.33726%**	**5.27135%**	**5.16038%**	**5.05901%**	**4.86810%**	**4.72554%**	**4.56482%**
1.004604739	1.013639676	1.026942436	1.039276238	1.051292784	1.074238557	1.095823459	1.138846738
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
7/1/2024	7/1/2024	7/1/2024	7/1/2024	7/1/2024	7/1/2024	7/1/2024	7/1/2024
7/31/2024	9/30/2024	12/31/2024	3/31/2025	6/30/2025	12/31/2025	6/30/2026	6/30/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns

5.35250%	**5.33904%**	**5.26358%**	**5.15449%**	**5.04058%**	**4.83624%**	**4.68242%**	
100.46091%	**101.36442%**	**102.69028%**	**103.92314%**	**105.11059%**	**107.37527%**	**109.49490%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
7/1/2024	**7/1/2024**	**7/1/2024**	**7/1/2024**	**7/1/2024**	**7/1/2024**	**7/1/2024**	
7/31/2024	**9/30/2024**	**12/31/2024**	**3/31/2025**	**6/30/2025**	**12/31/2025**	**6/30/2026**	
31	92	184	274	365	549	730	
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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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