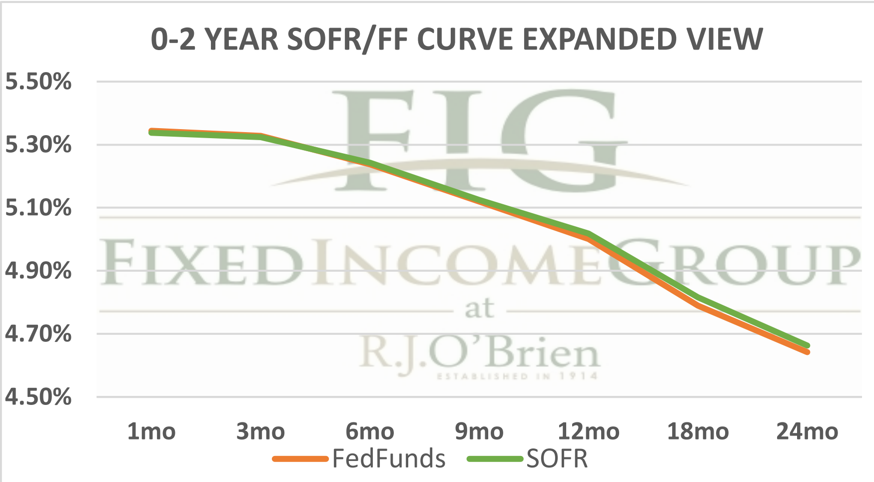
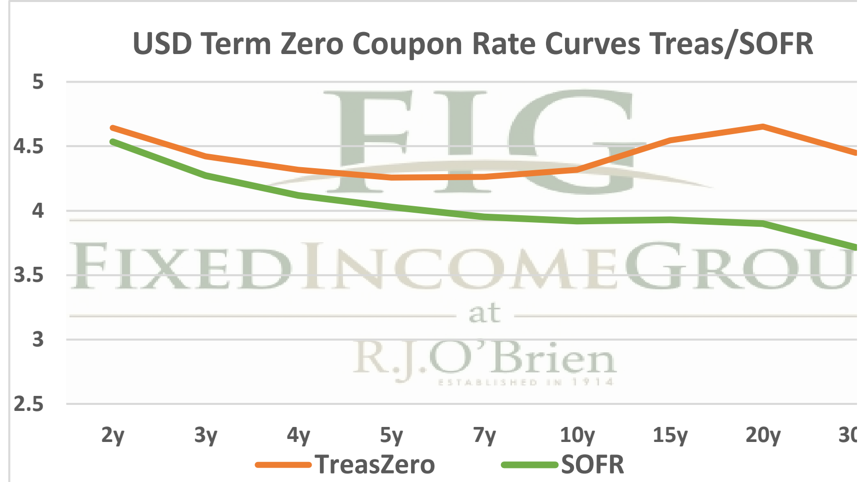
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.33773%	**5.32354%**	**5.24236%**	**5.12487%**	**5.01832%**	**4.81638%**	**4.66299%**	**4.48602%**
1.004596382	1.013604609	1.026794269	1.039005932	1.050880214	1.073449767	1.094555162	1.136449687
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
7/5/2024	7/5/2024	7/5/2024	7/5/2024	7/5/2024	7/5/2024	7/5/2024	7/5/2024
8/4/2024	10/4/2024	1/4/2025	4/4/2025	7/4/2025	1/4/2026	7/4/2026	7/4/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.34408%	**5.32848%**	**5.23741%**	**5.12025%**	**5.00062%**	**4.78981%**	**4.64214%**	
100.46018%	**101.36172%**	**102.67690%**	**103.89708%**	**105.07007%**	**107.30447%**	**109.41323%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
7/5/2024	**7/5/2024**	**7/5/2024**	**7/5/2024**	**7/5/2024**	**7/5/2024**	**7/5/2024**	
8/4/2024	**10/4/2024**	**1/4/2025**	**4/4/2025**	**7/4/2025**	**1/4/2026**	**7/4/2026**	
31	92	184	274	365	549	730	
						7/5/2024 6:49 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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