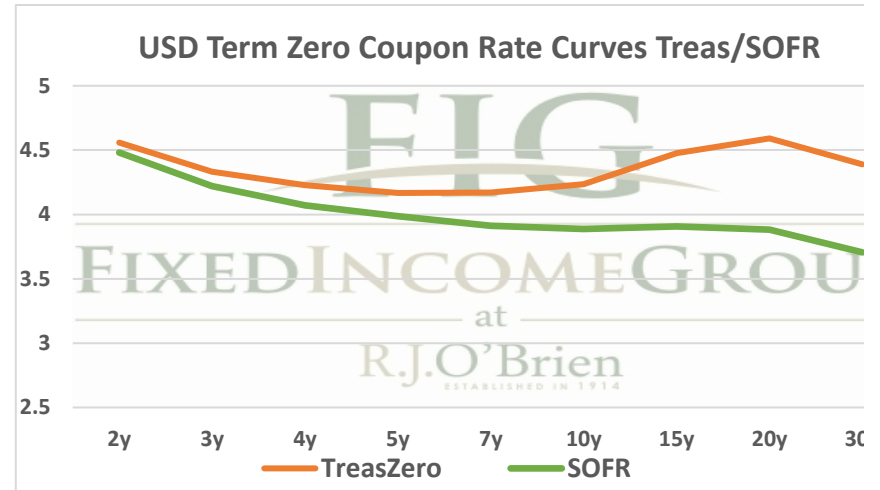
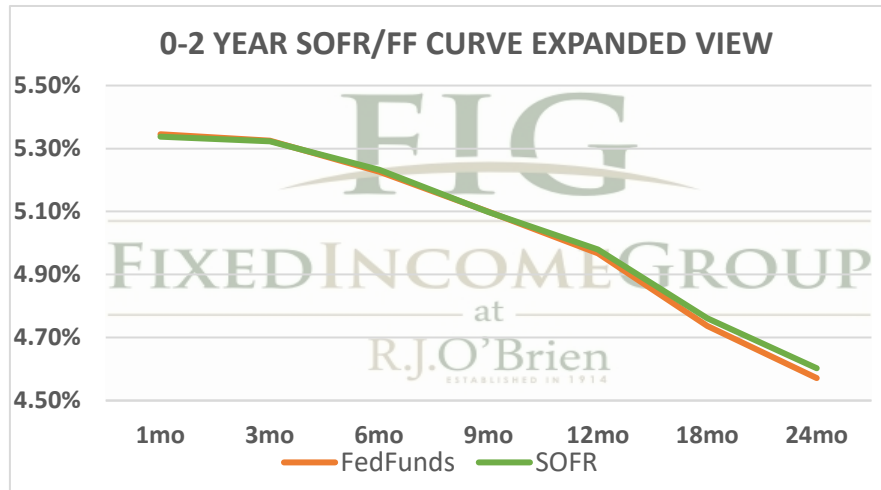


# THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



\*\* 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							
5.33761%	5.32274%	5.23300%	5.09827%	4.97961%	4.76074%	4.60254%	4.42748%
1.004596271	1.013602552	1.026746469	1.038803477	1.050487676	1.072601235	1.093329379	1.134669047
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/9/2024	7/9/2024	7/9/2024	7/9/2024	7/9/2024	7/9/2024	7/9/2024	7/9/2024
8/8/2024	10/8/2024	1/8/2025	4/8/2025	7/8/2025	1/8/2026	7/8/2026	7/8/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.34532%	5.32536%	5.22663%	5.09902%	4.96767%	4.73714%	4.57125%	
100.46029%	101.36093%	102.67139%	103.88092%	105.03666%	107.22414%	109.26948%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/9/2024	7/9/2024	7/9/2024	7/9/2024	7/9/2024	7/9/2024	7/9/2024	
8/8/2024	10/8/2024	1/8/2025	4/8/2025	7/8/2025	1/8/2026	7/8/2026	
31	92	184	274	365	549	730	

7/9/2024 6:40 ct

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

The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.

See our full disclaimer at [www.rjobrien.com](http://www.rjobrien.com). Copyright © 2024 RJO FIG

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



The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment. See our full disclaimer at [www.rjobrien.com](http://www.rjobrien.com). Copyright © 2024 RJO FIG