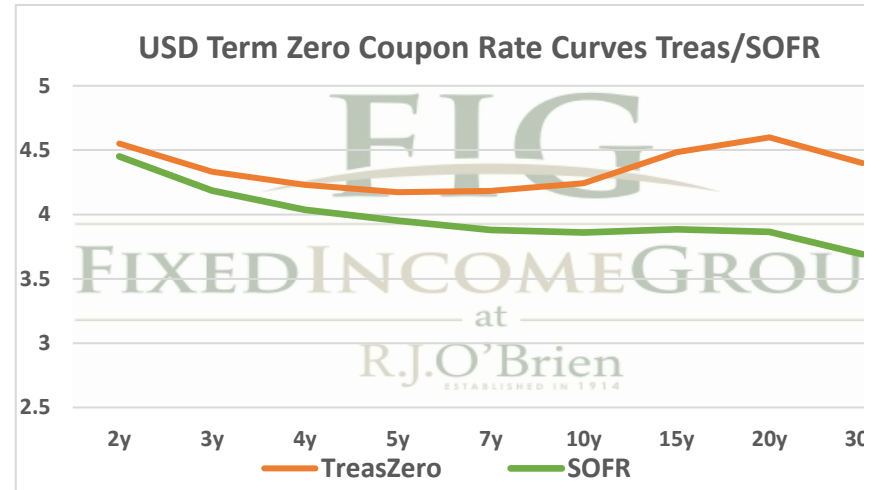
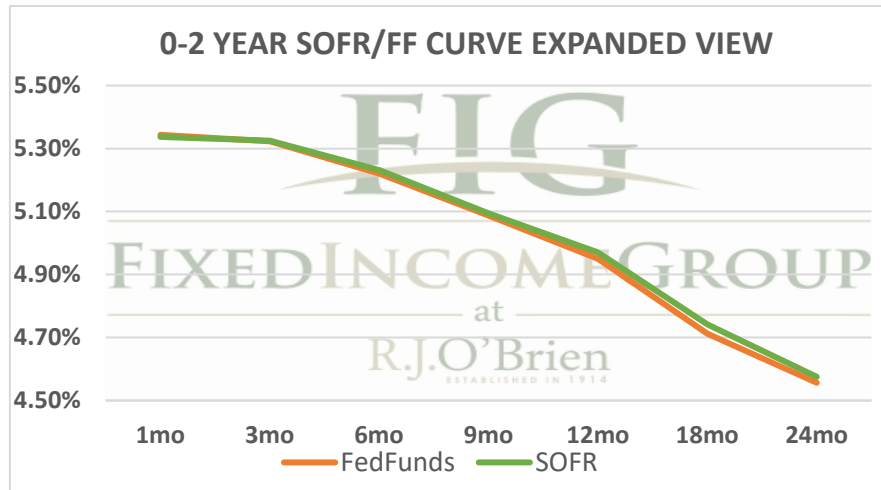


# THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



\*\* 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							
5.33696%	5.32447%	5.23187%	5.09478%	4.97087%	4.74178%	4.57533%	4.39157%
1.004595719	1.013606981	1.02674069	1.038776949	1.050399145	1.072312124	1.092777426	1.13357698
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
7/11/2024	7/11/2024	7/11/2024	7/11/2024	7/11/2024	7/11/2024	7/11/2024	7/11/2024
8/10/2024	10/10/2024	1/10/2025	4/10/2025	7/10/2025	1/10/2026	7/10/2026	7/10/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.34350%	5.32342%	5.22048%	5.08725%	4.95019%	4.71248%	4.55652%	
100.46013%	101.36043%	102.66824%	103.87196%	105.01895%	107.18653%	109.23962%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
7/11/2024	7/11/2024	7/11/2024	7/11/2024	7/11/2024	7/11/2024	7/11/2024	
8/10/2024	10/10/2024	1/10/2025	4/10/2025	7/10/2025	1/10/2026	7/10/2026	
31	92	184	274	365	549	730	

7/11/2024 6:37 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