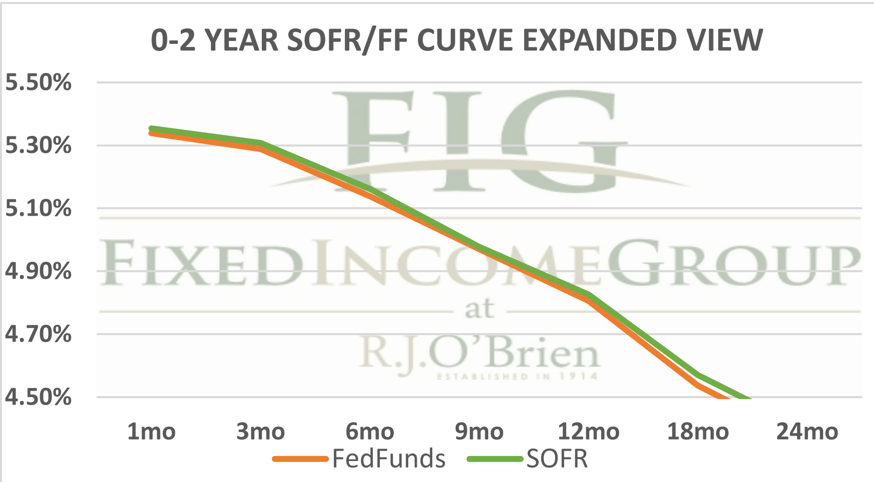
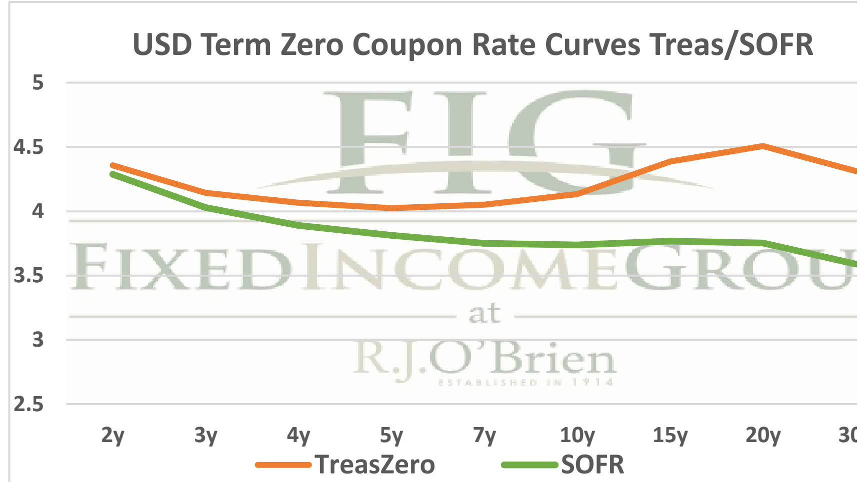
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
5.35402%	**5.30731%**	**5.16127%**	**4.97777%**	**4.82666%**	**4.57001%**	**4.39584%**	**4.21363%**
1.004610404	1.013563129	1.026379821	1.037886333	1.048937006	1.06969269	1.08913779	1.128164637
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
7/17/2024	7/17/2024	7/17/2024	7/17/2024	7/17/2024	7/17/2024	7/17/2024	7/17/2024
8/16/2024	10/16/2024	1/16/2025	4/16/2025	7/16/2025	1/16/2026	7/16/2026	7/16/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.33884%	**5.28795%**	**5.13773%**	**4.96993%**	**4.80562%**	**4.53648%**	**4.36006%**	
100.45973%	**101.35137%**	**102.62595%**	**103.78267%**	**104.87237%**	**106.91814%**	**108.84123%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
7/17/2024	**7/17/2024**	**7/17/2024**	**7/17/2024**	**7/17/2024**	**7/17/2024**	**7/17/2024**	
8/16/2024	**10/16/2024**	**1/16/2025**	**4/16/2025**	**7/16/2025**	**1/16/2026**	**7/16/2026**	
31	92	184	274	365	549	730	
						7/17/2024 6:56 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