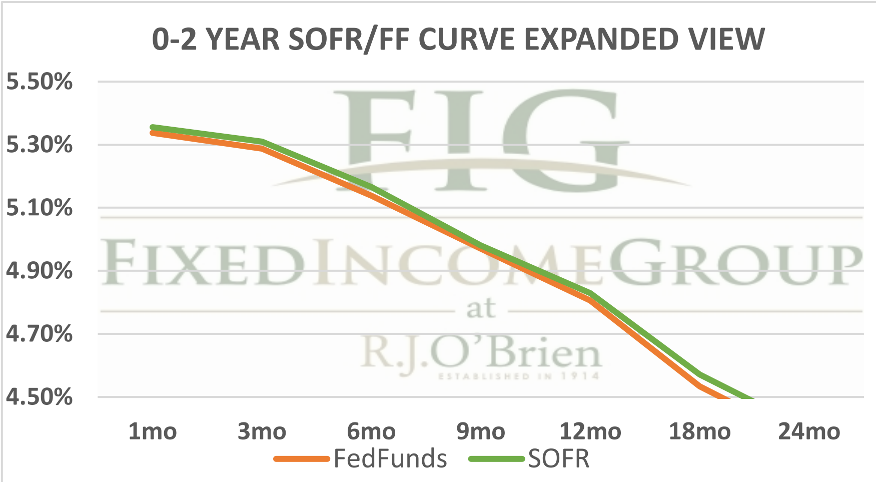
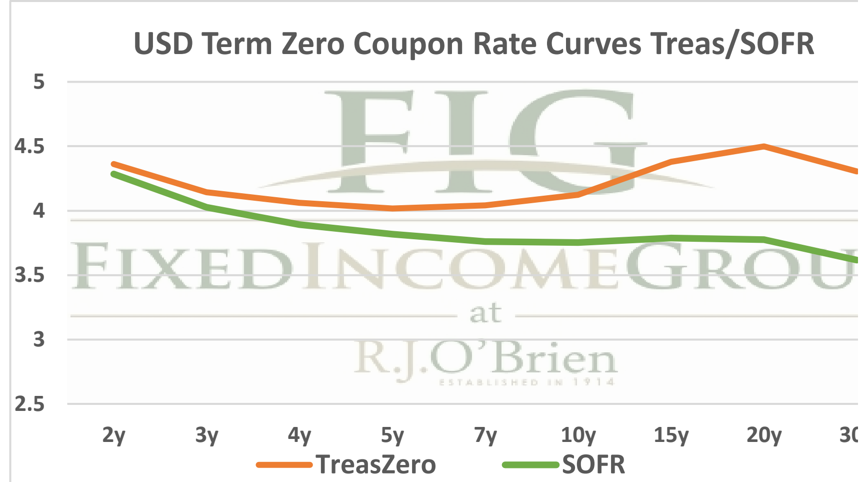
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
5.35563%	**5.30970%**	**5.16576%**	**4.98094%**	**4.82912%**	**4.57102%**	**4.39639%**	**4.21619%**
1.00461179	1.01356924	1.026402789	1.037910482	1.048961915	1.069707995	1.089148985	1.128242418
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
7/18/2024	7/18/2024	7/18/2024	7/18/2024	7/18/2024	7/18/2024	7/18/2024	7/18/2024
8/17/2024	10/17/2024	1/17/2025	4/17/2025	7/17/2025	1/17/2026	7/17/2026	7/17/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.33737%	**5.28735%**	**5.13805%**	**4.97058%**	**4.80615%**	**4.53316%**	**4.35720%**	
100.45961%	**101.35121%**	**102.62611%**	**103.78317%**	**104.87291%**	**106.91307%**	**108.83543%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
7/18/2024	**7/18/2024**	**7/18/2024**	**7/18/2024**	**7/18/2024**	**7/18/2024**	**7/18/2024**	
8/17/2024	**10/17/2024**	**1/17/2025**	**4/17/2025**	**7/17/2025**	**1/17/2026**	**7/17/2026**	
31	92	184	274	365	549	730	
						7/18/2024 7:00 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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