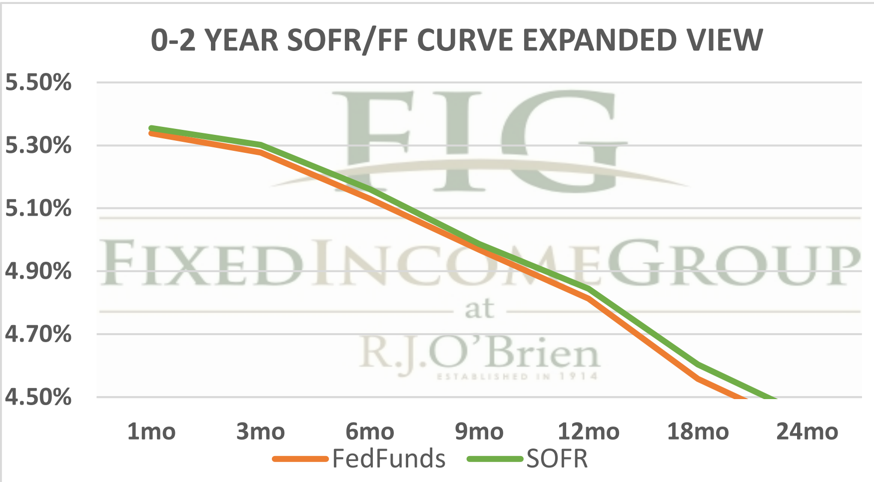
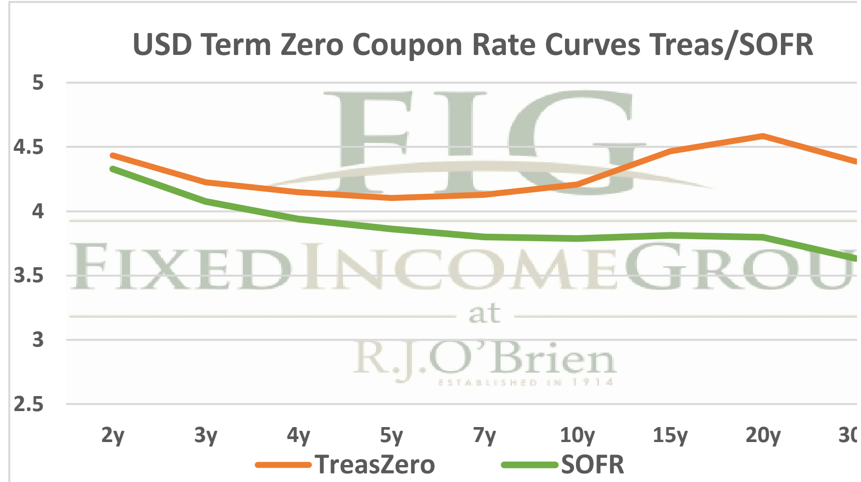
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.35495%	**5.30119%**	**5.15988%**	**4.98655%**	**4.84455%**	**4.60335%**	**4.43917%**	**4.26840%**
1.004611208	1.013547492	1.026372741	1.037953178	1.04911832	1.070201083	1.090016495	1.129830392
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
7/22/2024	7/22/2024	7/22/2024	7/22/2024	7/22/2024	7/22/2024	7/22/2024	7/22/2024
8/21/2024	10/21/2024	1/21/2025	4/21/2025	7/21/2025	1/21/2026	7/21/2026	7/21/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns

5.33831%	**5.27759%**	**5.12957%**	**4.96872%**	**4.81300%**	**4.55792%**	**4.39611%**	
100.45969%	**101.34872%**	**102.62178%**	**103.78175%**	**104.87985%**	**106.95083%**	**108.91434%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
7/22/2024	**7/22/2024**	**7/22/2024**	**7/22/2024**	**7/22/2024**	**7/22/2024**	**7/22/2024**	
8/21/2024	**10/21/2024**	**1/21/2025**	**4/21/2025**	**7/21/2025**	**1/21/2026**	**7/21/2026**	
31	92	184	274	365	549	730	

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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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