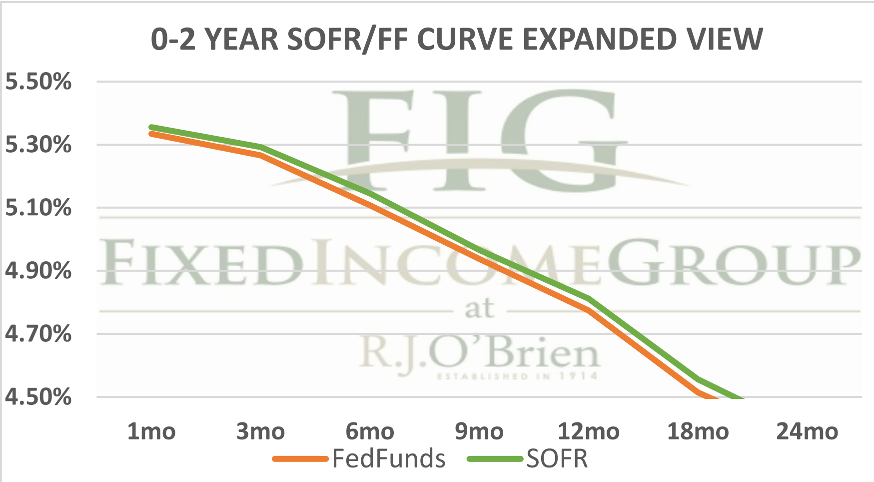
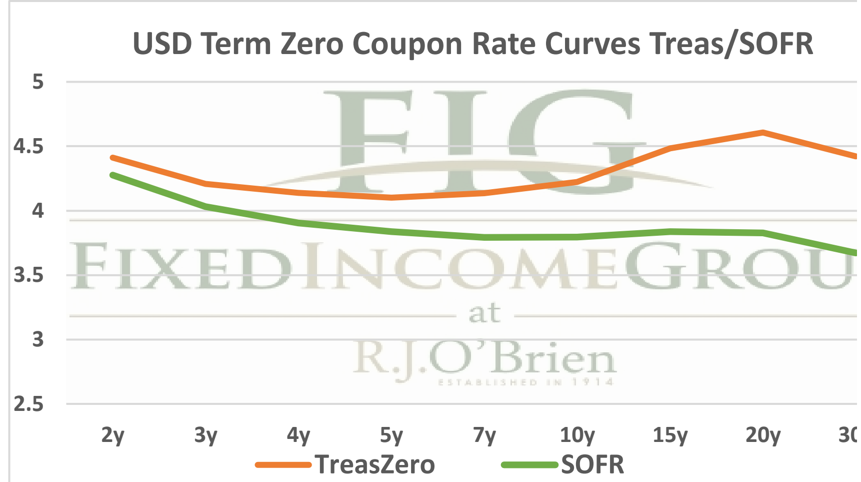
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.35546%	**5.29218%**	**5.14533%**	**4.96642%**	**4.81222%**	**4.55596%**	**4.38712%**	**4.21980%**
1.00461165	1.013524448	1.026298342	1.037799945	1.04879053	1.06947834	1.088961082	1.128352141
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
7/24/2024	7/24/2024	7/24/2024	7/24/2024	7/24/2024	7/24/2024	7/24/2024	7/24/2024
8/23/2024	10/23/2024	1/23/2025	4/23/2025	7/23/2025	1/23/2026	7/23/2026	7/23/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns

5.33439%	**5.26618%**	**5.10754%**	**4.93742%**	**4.77391%**	**4.51478%**	**4.35886%**	
100.45935%	**101.34580%**	**102.61052%**	**103.75793%**	**104.84022%**	**106.88504%**	**108.83880%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
7/24/2024	**7/24/2024**	**7/24/2024**	**7/24/2024**	**7/24/2024**	**7/24/2024**	**7/24/2024**	
8/23/2024	**10/23/2024**	**1/23/2025**	**4/23/2025**	**7/23/2025**	**1/23/2026**	**7/23/2026**	
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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