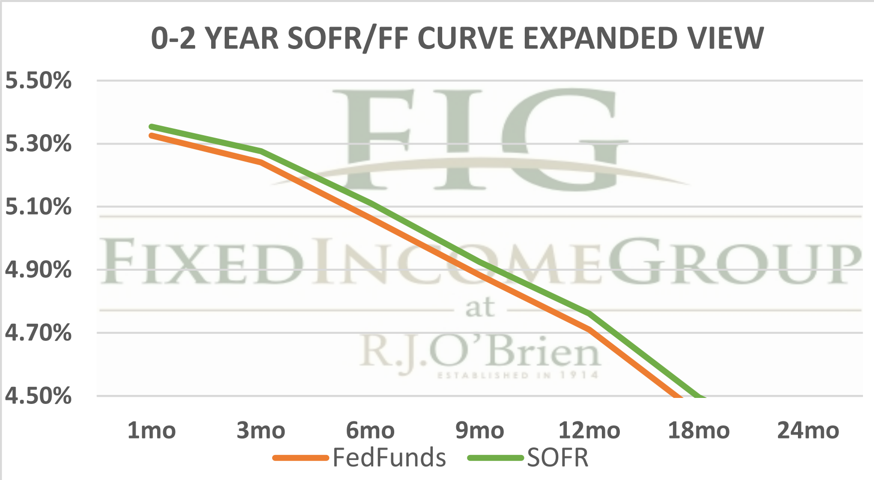
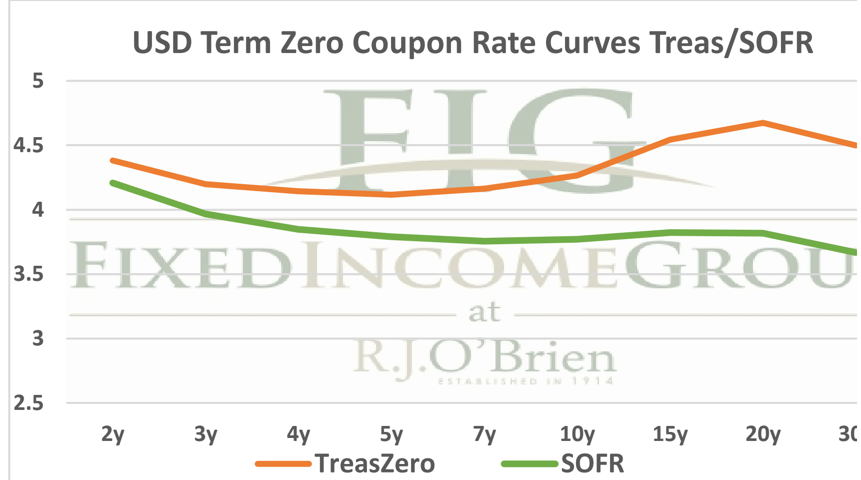
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
5.35395%	**5.27571%**	**5.11207%**	**4.92519%**	**4.76126%**	**4.49551%**	**4.32364%**	**4.15725%**
1.004610344	1.013482373	1.026128342	1.03748614	1.048273899	1.068556483	1.087673725	1.126449777
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
7/25/2024	7/25/2024	7/25/2024	7/25/2024	7/25/2024	7/25/2024	7/25/2024	7/25/2024
8/24/2024	10/24/2024	1/24/2025	4/24/2025	7/24/2025	1/24/2026	7/24/2026	7/24/2027
31	92	184	274	365	549	730	1095

Term FedFunds from 1-day Returns							
5.32570%	**5.24079%**	**5.06414%**	**4.88327%**	**4.71071%**	**4.44548%**	**4.29352%**	
100.45860%	**101.33931%**	**102.58834%**	**103.71671%**	**104.77613%**	**106.77936%**	**108.70631%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
7/25/2024	**7/25/2024**	**7/25/2024**	**7/25/2024**	**7/25/2024**	**7/25/2024**	**7/25/2024**	
8/24/2024	**10/24/2024**	**1/24/2025**	**4/24/2025**	**7/24/2025**	**1/24/2026**	**7/24/2026**	
31	92	184	274	365	549	730	
						7/25/2024 6:52 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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