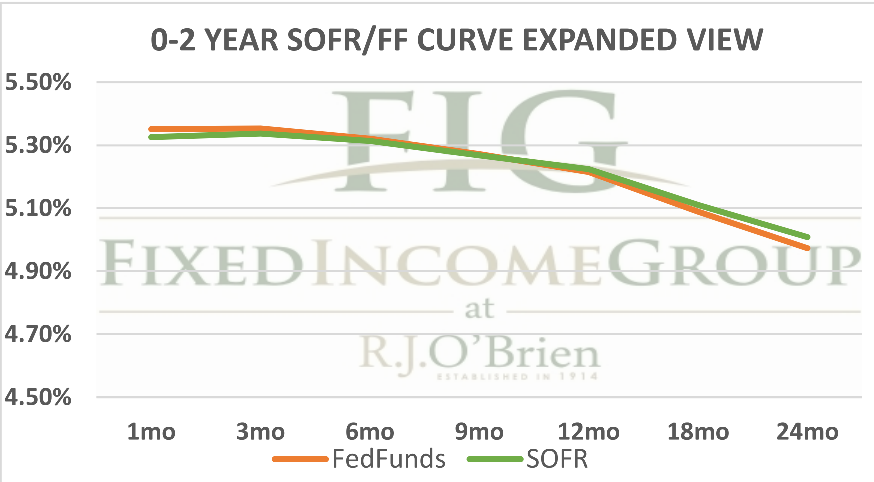
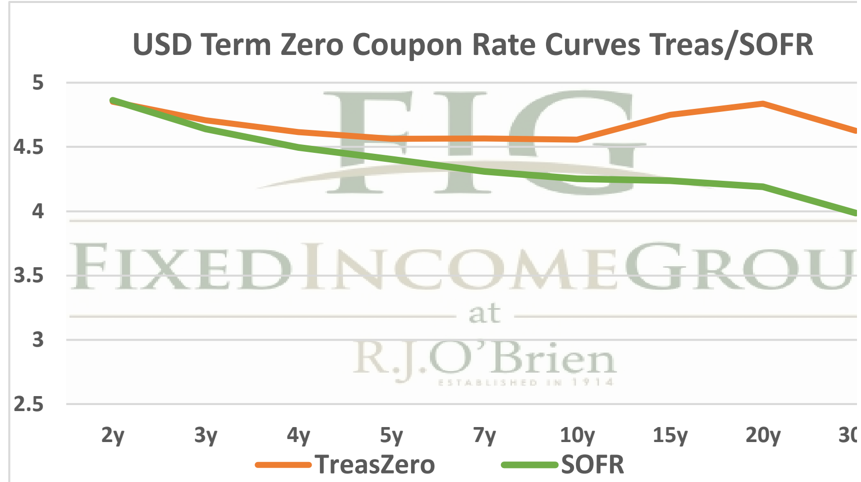
# THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien




**** 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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| **5.32607%** | **5.33715%** | **5.31374%** | **5.26845%** | **5.22399%** | **5.11109%** | **5.00842%** | **4.89322%** |
| 1.004438394 | 1.013491128 | 1.02701149 | 1.04024513 | 1.052965434 | 1.077802117 | 1.1015596 | 1.148835505 |
| **1mo** | **3mo** | **6mo** | **9mo** | **12mo** | **18mo** | **24mo** | **36mo** |
| 4/16/2024 | 4/16/2024 | 4/16/2024 | 4/16/2024 | 4/16/2024 | 4/16/2024 | 4/16/2024 | 4/16/2024 |
| 5/15/2024 | 7/15/2024 | 10/15/2024 | 1/15/2025 | 4/15/2025 | 10/15/2025 | 4/15/2026 | 4/15/2027 |
| 30 | 91 | 183 | 275 | 365 | 548 | 730 | 1095 |

## Term FedFunds from 1-day Returns

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| **5.35120%** | **5.35331%** | **5.32085%** | **5.27214%** | **5.21537%** | **5.08936%** | **4.97321%** | |
| **100.44593%** | **101.35320%** | **102.70476%** | **104.02733%** | **105.28780%** | **107.74713%** | **110.08457%** | |
| **1mo** | **3mo** | **6mo** | **9mo** | **12mo** | **18mo** | **24mo** | |
| **4/16/2024** | **4/16/2024** | **4/16/2024** | **4/16/2024** | **4/16/2024** | **4/16/2024** | **4/16/2024** | |
| **5/15/2024** | **7/15/2024** | **10/15/2024** | **1/15/2025** | **4/15/2025** | **10/15/2025** | **4/15/2026** | |
| 30 | 91 | 183 | 275 | 365 | 548 | 730 | |
| | | | | | | **4/16/2024 6:09 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